

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

SCHEDULE 14A
(Rule 14a-101)

INFORMATION REQUIRED IN PROXY STATEMENT
SCHEDULE 14A INFORMATION

Proxy Statement Pursuant to Section 14(a) of the
Securities Exchange Act of 1934
(Amendment No. __)

Filed by the Registrant

Filed by a Party other than the Registrant

Check the appropriate box:

- Preliminary Proxy Statement
- Confidential, for Use of the Commission Only (as permitted by Rule 14a-6(e)(2))**
- Definitive Proxy Statement
- Definitive Additional Materials
- Soliciting Material Pursuant to §240.14a-12

CME GROUP INC.

(Name of Registrant as Specified In Its Charter)

(Name of Person(s) Filing Proxy Statement, if other than the Registrant)

Payment of Filing Fee (Check the appropriate box):

- No fee required.
- Fee computed on table below per Exchange Act Rules 14a-6(i)(1) and 0-11.

(1) Title of each class of securities to which the transaction applies:

(2) Aggregate number of securities to which the transaction applies:

(3) Per unit price or other underlying value of the transaction computed pursuant to Exchange Act Rule 0-11 (set forth the amount on which the filing fee is calculated and state how it was determined):

(4) Proposed maximum aggregate value of the transaction:

(5) Total fee paid:

- Fee paid previously with preliminary materials.
- Check box if any part of the fee is offset as provided by Exchange Act Rule 0-11(a)(2) and identify the filing for which the offsetting fee was paid previously. Identify the previous filing by registration statement number, or the Form or Schedule and the date of its filing.

(1) Amount Previously Paid:

(2) Form, Schedule or Registration Statement No.:

(3) Filing Party:

(4) Date Filed:

On or after April 30, 2009, Mr. Bernacchi distributed the following soliciting materials:

Dear CME Member and B-1 Shareholder,

We are a diverse group of market participants. As such, we play necessary and vital roles in the success of our markets and the CME Group. Responsibly exercising our B Share voting privileges is one of our vital roles that contributes to that success. Please, cast your ballot before the May 13 annual meeting of the shareholders of CME Group Inc.

Jeff Bernacchi (JMB), CME Board Candidate
"In my 30 years at the CME, I've performed many of the roles our members play. I will fairly represent the multiple interests of our members and shareholders."

Jeff Bernacchi
CME Member
Candidate - CME Group Board of Directors

Pit and Electronic Trader

Currently Trading from Office

AP of an FCM

CME Group Shareholdings and Memberships
Equity CME member
11,275 CME Class A shares
Equity NYMEX member
Equity CBOT member
Equity AM member
Equity IDEM member

A Lessor and Lessee of Memberships

In an attempt to secure your vote, and in keeping with the times, I have created the campaign website, www.CMEvote.com. The website contains a statement from me in video form, contact and resume information, and a link to the Proxy Vote web site where you can quickly cast your vote online.

I believe you'll find my 30 years of broad exchange and industry experience are well suited to meet the needs of our Board at this time.

I welcome your comments and look forward to working with you to ensure our continued success. Thank you for voting.

Regards,

Jeffrey M. Bernacchi,
www.CMEvote.com
C: 847-732-5837
JMB@Futuresroute.com

Legend

* * *

CME Group Inc. has filed a definitive proxy statement with the Securities and Exchange Commission ("SEC") regarding the Annual Meeting of Shareholders to be held on May 13, 2009. Shareholders of CME Group Inc. are urged to read the definitive proxy statement and any other relevant materials filed by CME Group Inc. with the SEC because they contain, or will contain, important information about CME Group Inc. and the Annual Meeting. The definitive proxy statement and other relevant materials (when they become available), and any other documents filed by CME Group Inc. with the SEC, may be obtained free of charge at the SEC's web site at www.sec.gov. In addition, shareholders may obtain free copies of these documents by contacting CME Group Inc., Shareholder Relations and Membership Services, 20 South Wacker Drive, Chicago, Illinois 60606. Shareholders are urged to read the definitive proxy statement and the other relevant materials (when they become available) before making any voting decision with respect to matters to be acted on at the Annual Meeting.

The preceding material was prepared and distributed solely by the candidate. The views and opinions expressed therein are solely those of the candidate and do not necessarily reflect the views or opinions of CME Group Inc. or its directors, officers or employees, nor have these views or opinions been approved or sanctioned by any of them.