FORM 4

obligations may continue. See Instruction 1(b).

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP Check this box if no longer subject to Section 16. Form 4 or Form 5

OMB APPROVAL OMB Number: Estimated average burden hours per response: 0.5

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

Name and Address of Reporting Person*     Collins Mark W						2. Issuer Name and Ticker or Trading Symbol BankFinancial CORP [ BFIN ]									ck all app Dired			10% (	Owner
(Last) (First) (Middle) 15W060 NORTH FRONTAGE ROAD					3. Date of Earliest Transaction (Month/Day/Year) 06/14/2006								X Officer (give title Other (specify below)  EVP of Affiliate						
(Street) BURR RIDGE IL 60527					4. If	1. If Amendment, Date o				of Original Filed (Month/Day/Year)				Line)	i. Individual or Joint/Group Filing ine)  X Form filed by One Rep Form filed by More that Person			porting Per	son
(City)	(St		Zip)																
Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned  1. Title of Security (Instr. 3)  2. Transaction 2. Deemed 3. 4. Securities Acquired (A) or 5. Amount of 6. Ownership 7. Nature of																			
1. Title of Security (Instr. 3) 2. Transaction Date (Month/Day/						Execution Date,						. Securities Acquired (A) or bisposed Of (D) (Instr. 3, 4 and					6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)		7. Nature of Indirect Beneficial Ownership (Instr. 4)
					Code	v	Amount	(A) o (D)	Price	Transportion(c)				(111501. 4)					
Common Stock															0		D		
Common Stock 06/					4/2006 06/		/20/2006		P		1,235.025	A	\$16	194	26,4	33.025		I	By 401k
Common Stock																554.8212 <sup>(1)</sup>		I	By Employee Stock Ownership Plan
Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)																			
1. Title of Derivative Security (Instr. 3)	Derivative Conversion Date Execu Security or Exercise (Month/Day/Year) if any			emed ion Date, //Day/Year)  4. Transa Code (				6. Date Exer Expiration D (Month/Day/		ate Year)	7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)		De Se (In	Price of erivative ecurity estr. 5)	9. Number derivative Securities Beneficiall Owned Following Reported Transactio (Instr. 4)	ly	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	Beneficial Ownership t (Instr. 4)	
					Code	v	(A)	(D)	Date Exerc	isable	Expiration Date	Title	of Shares						

## **Explanation of Responses:**

1. Includes shares acquired pursuant to transactions not required to be reported under the Securities Exchange Act of 1934.

/s/ F. Morgan Gasior, pursuant to power of attorney

06/20/2006

\*\* Signature of Reporting Person

Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- \* If the form is filed by more than one reporting person, see Instruction 4 (b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.