

CME Group Inc. and Subsidiaries
Pro Forma Non-GAAP Income Statement Trend
(in millions, except per share and per trade amounts)

	Q108	Q208	Q308	Q408	Q109	Q209	Fav / (Unfav) % Change Q209 vs Q208 Q109		Year To Date 2008 2009		Fav/(Unfav) % Change YoY
Trade Days	61	64	64	64	61	63					
ADV	15.5	12.9	13.2	10.4	10.4	10.4	-19%	0%			
RPC	\$0.743	\$0.775	\$0.785	\$0.858	\$0.833	\$0.816	5%	-2%			
Revenues											
Clearing and transaction fees	704.1	638.9	665.2	573.1	527.8	536.8	-16%	2%	\$ 1,343.0	\$ 1,064.6	-21%
Quotation data fees	83.0	86.8	91.6	87.2	85.5	82.1	-5%	-4%	169.8	167.6	-1%
Processing services	0.5	0.5	0.6	0.1	0.1	0.1	-80%	0%	1.0	0.2	-80%
Access and communication fees	10.8	11.1	11.1	11.4	11.6	11.5	4%	-1%	21.9	23.1	5%
Building and other	18.6	18.7	18.3	19.9	22.1	17.3	-7%	-22%	37.3	39.4	6%
Total Revenues	817.0	756.0	786.8	691.7	647.1	647.8	-14%	0%	1,573.0	1,294.9	-18%
Expenses											
Compensation	70.2	69.6	72.1	68.6	69.6	68.5	2%	2%	139.8	138.1	1%
Bonus	12.6	11.0	11.4	9.8	9.7	8.7	21%	10%	23.6	18.4	22%
Stock-based compensation	10.1	10.6	9.9	8.7	8.7	8.2	23%	6%	20.7	16.9	18%
Compensation and benefits	92.9	91.2	93.4	87.1	88.0	85.4	6%	3%	184.1	173.4	6%
Communications	16.0	14.2	12.1	13.3	12.4	11.6	18%	6%	30.2	24.0	21%
Technology support services	19.0	20.5	13.1	12.6	11.8	11.6	43%	2%	39.5	23.4	41%
Professional fees and outside services	17.0	20.8	18.4	20.2	19.4	20.4	2%	-5%	37.8	39.8	-5%
Amortization of purchased intangibles	29.7	31.4	31.3	30.6	30.4	30.5	3%	0%	61.1	60.9	0%
Depreciation and amortization	35.3	35.4	34.8	34.4	31.0	30.1	15%	3%	70.7	61.1	14%
Occupancy and building operations	21.1	21.6	21.2	18.4	20.1	18.1	16%	10%	42.7	38.2	11%
Licensing and other fee agreements	24.6	20.9	25.2	25.4	24.6	21.7	-4%	12%	45.5	46.3	-2%
Marketing and other	22.8	21.2	22.3	20.1	15.6	13.1	38%	16%	44.0	28.7	35%
Total Expenses	278.4	277.2	271.8	262.1	253.3	242.5	13%	4%	555.6	495.8	11%
Operating Income	538.6	478.8	515.0	429.6	393.8	405.3	-15%	3%	1,017.4	799.1	-21%
Operating Margin	65.9%	63.3%	65.5%	62.1%	60.9%	62.6%			64.7%	61.7%	
Non-Operating Income and Expense											
Investment income	17.0	15.3	22.4	7.8	3.1	7.5	-51%	142%	32.3	10.6	-67%
Gain (losses) on derivative investments	-	0.1	0.1	(0.5)	-	-	100%		0.1	-	100%
Securities lending interest income	31.4	4.8	10.5	6.2	2.4	0.4	-92%	-83%	36.2	2.8	-92%
Securities lending interest expense	(25.4)	(4.3)	(15.0)	(1.0)	(0.4)	0.3	107%	175%	(29.7)	(0.1)	100%
Interest expense	(38.1)	(38.1)	(38.1)	(34.8)	(38.5)	(32.6)	14%	15%	(76.2)	(71.1)	7%
Equity in losses of unconsolidated subsidiaries	(6.1)	(6.0)	(5.1)	(3.7)	(1.2)	(1.7)	72%	-42%	(12.1)	(2.9)	76%
Other non-operating	-	-	-	-	-	-			-	-	
Total Non-Operating	(21.2)	(28.2)	(25.2)	(26.0)	(34.6)	(26.1)	7%	25%	(49.4)	(60.7)	-23%
Income Before Income Taxes	517.4	450.6	489.8	403.6	359.2	379.2	-16%	6%	968.0	738.4	-24%
Income tax provision	(215.5)	(186.2)	(212.0)	(164.1)	(146.7)	(154.8)	17%	-6%	(401.7)	(301.5)	25%
Net Income	\$ 301.9	\$ 264.4	\$ 277.8	\$ 239.5	\$ 212.5	\$ 224.4	-15%	6%	\$ 566.3	\$ 436.9	-23%
Earnings per Diluted Common Share	\$ 4.54	\$ 3.93	\$ 4.13	\$ 3.58	\$ 3.20	\$ 3.37	-14%	5%	\$ 8.46	\$ 6.57	-22%
Weighted Avg. Number of Diluted Common Shares	66.6	67.3	67.3	66.9	66.4	66.5			66.9	66.5	

Note: Pro Forma Non-GAAP results exclude merger-related costs and include the operating results for CME, CBOT and NYMEX as if they were combined for all periods presented. See the Reconciliation to GAAP tab for the detail on the adjustments made to reach the pro forma results.

EBITDA	603.6	545.6	581.1	494.6	455.2	465.9			1,149.2	921.1	
--------	-------	-------	-------	-------	-------	-------	--	--	---------	-------	--