## CME Group Inc. and Subsidiaries **Combined GAAP Income Statement Trend**

(in millions, except per share amounts)

| Revenues   Cargon dramaction fees   S   Cargon dramaction fees   Cargon dramaction fees   S   Cargon dramaction fees   S  |   | (in millions, except per share amounts) |             |        |         |           |         |      |         |    |         |      |        | Veer T       |       |    |             |    |         |      |
|---|---|---|-------------|--------|---------|-----------|---------|------|---------|----|---------|------|--------|--------------|-------|----|-------------|----|---------|------|
| C0199   C0299   C0399   C0499   C010   C029   C010   |   |   |             |        |         |           |         |      |         |    |         | ` '  |        | Year To Date |       |    | Fav/(Unfav) |    |         |      |
| Revenues   Cleaning and transaction fees   5   577.8   5   6   27%   168.4   118.5   119%     Market data and information services   865.5   82.1   8.44.6   92.2   27%   168.5   167.6   198.6   138.6   107.6   198.6   138.6   138.6   107.6   198.6   138.6   138.6   138.6   108.6   138.6   108.6   138.6   108.6   138.6   108.6   138.6   108.6   138.6   108.6   138.6   133.2   148.6   148.6   108.7   108.7   108.7   108.7   108.7   108.7   108.6   138.6   133.2   108.6   138.6   138.6   138.6   138.7   108.7   108.7   108.7   108.7   108.7   108.9   108.7   168.9   108.7   168.7   168.7   168.7   108.7   168.7   168.7   108.7   168.7   168.7   108.7   168.7   168.7   168.7   168.7   168.7   168.7   168.7   168.7   168.7 <th></th> <th colspan="2">0109 0</th> <th colspan="2">0200 C</th> <th colspan="2">)300 O400</th> <th>0409</th> <th colspan="2">0110</th> <th></th> <th>0210</th> <th colspan="2">U U</th> <th colspan="2">2009</th> <th colspan="2">2010</th> <th>•</th>                              |   | 0109 0                                  |             | 0200 C |         | )300 O400 |         | 0409 | 0110    |    |         | 0210 | U U    |              | 2009  |    | 2010        |    | •       |      |
| Clearing and transaction fees   \$   527.8   \$   586.7   \$   576.0   \$   684.2   27%   18%   \$   1.064.6   \$   1.28.22   11%     Access and communication fees   11.6   11.5   11.4   11.7   17.0   17.6   16.7   -6%   1.7%   3.8   23.1   22.21   -4%     Other   222   17.4   17.0   17.6   16.8   -6%   1.7%   1.8%   1.106.4   8   1.26.4   -4%     Compensation   68.3   7.11   7.7.7   67.3   7.65   7.62   -7%   0.8%   1.04.4   1.02.7   -16%     Bonus   9.7   8.6   9.0   9.3   0.1   -17.4   -3%   1.02.7   -16%   -16%   4.4   1.02.7   -16%   -16%   -17%   -16%   -16%   -16%   -16%   -16%   -17%   -16%   -16%   -16%   -16%   -16%   -16%   -16%   -16%   -16%   -16% <td>Revenues</td> <td></td> <td><u> 105</u></td> <td></td> <td>Q205</td> <td></td> <td>4000</td> <td></td> <td>4400</td> <td></td> <td></td> <td></td> <td>4210</td> <td>4200</td> <td>QIIIO</td> <td></td> <td>2003</td> <td></td> <td>2010</td> <td>101</td>   | Revenues                                      |   | <u> 105</u> |        | Q205    |           | 4000    |      | 4400    |    |         |      | 4210   | 4200         | QIIIO |    | 2003        |    | 2010    | 101  |
| Markar data and information services   85.5   82.1   81.4   82.1   87.6   102.0   24%   10%   167.6   198.6   133.     Access and communication fees   2.2   17.4   17.0   17.6   165.7   165.7   455.9   45%   -1%   336.6   33.2   -16%     Compensation   647.1   647.8   850.4   850.4   867.5   668.2   813.9   45%   -1%   336.6   33.2   -16%     Bonus   8.7   8.7   8.8   11.8   13.0   17.3   -9%   33%   18.4   30.3   -65%     Compensation and bonefits   86.7   86.0   87.3   860.0   77.3   76.5   76.2   7.6%   17%   4.4%   42.4   4.0   1.0   10.5   10.7   4.6%   4.0   2.0   1.0   10.5   10.7   4.6%   4.0   2.0   1.0   10.5   1.0   10.5   1.0   10.5   1.0   10.5   1.0   10.5 <td< td=""><td></td><td>\$</td><td>527.8</td><td>\$</td><td>536.8</td><td>\$</td><td>540.6</td><td></td><td>556.7</td><td>\$</td><td>578.0</td><td>\$</td><td>684.2</td><td>27%</td><td>18%</td><td>\$</td><td>1.064.6</td><td>\$</td><td>1.262.2</td><td>19%</td></td<>   |   | \$                                      | 527.8       | \$     | 536.8   | \$        | 540.6   |      | 556.7   | \$ | 578.0   | \$   | 684.2  | 27%          | 18%   | \$ | 1.064.6     | \$ | 1.262.2 | 19%  |
| Access and communication fiels   11.6   11.5   11.4   11.1   10.9   11.2   3%   3%   22.1   22.1   4%     Other<br>Total Revenues   647.1   647.8   650.4   667.5   653.2   813.9   28%   17%   12.94.9   1.507.1   11%     Expanses   68.3   71.1   71.7   67.3   76.5   76.2   7%   0%   139.4   152.7   1.0%     Banus   9.7   8.7   8.2   6.8   9.9   9.3   9.6   1.7%   -3%   16.9   18.9   1.2%  | 0   | Ŧ                                       |             | •      |         | +         |         |      |         | +  |         | Ŧ    |        |              |       | Ŧ  |             | +  |         |      |
|   |   |   |             |        |         |           |         |      |         |    |         |      |        |              |       |    |             |    |         |      |
| Express   1   71.7   67.3   76.5   79.5   00   139.4   152.7     Compensation   87.7   8.7   8.8   11.8   70.5   76.5   79.5   0.95   333.5   16.9   139.4   152.7   12%     Stock sets tompensation   87.7   8.8.7   8.8.0   77.3   78.5   10.1   10.9   0.95   333.5   16.9   12%   | Other   |   | 22.2        |        | 17.4    |           | 17.0    |      | 17.6    |    | 16.7    |      | 16.5   | -5%          |       |    |             |    | 33.2    |      |
| Compensation   66.3   71.1   77.7   67.3   76.5   76.2   7%   0%   139.4   132.7   1-0%     Borus   8.7   8.2   6.8   9.9   9.3   96   17.3   99%   3.3%   16.4   30.6   15.8   16.9   15.8   16.9   15.8   15.8   16.8   17.8   16.9   17.8   3.6   17.8   3.6   17.8   16.9   17.8   20.6   17.8   16.9   17.8   16.9   17.8   20.7   20.6   17.8   16.9   17.8   16.9   17.8   20.7   20.6   22.0   17.8   17.8   12.8   21.0   17.8   44.0   65.6   1.7   2.8   31.2   25.2   1.33   19.5   2.4   2.2   | Total Revenues                                |   | 647.1       |        | 647.8   |           | 650.4   |      | 667.5   |    | 693.2   |      | 813.9  | 26%          | 17%   |    | 1,294.9     |    | 1,507.1 | 16%  |
| Bonus   9.7   8.7   8.8   11.8   13.0   17.8   99%   33%   18.4   30.3   66%     Compensation and benefits   86.7   88.0   73.3   99.0   99.3   96.6   17%   13.6   11.7%   10.1   10.9   11.8   11.6   11.5   11.5   11.5   11.5   11.5   11.5   11.5   12.2   12.7   10.0   44.0   56.4   22.4   24.9   -7%   43.6   23.3   23.3   23.3   23.3   25.3   30.7   30.6   30.8   32.3   45%   -5%   63.8   63.1   1%     Depreciation and amortization   31.0   0.30.1   32.3   32.9   32.2   2.2.8   -9%   -2.2%   61.1   65.0   -9%   -2.6   61.7   46.3   42.3   49.7   9%   46.6   60.5   111%   12.2   21.7   21.1   25.2   21.9   40.6   -0.5   60.5   111%   46.3   40.3   46.3  | Expenses                                      |   |             |        |         |           |         |      |         |    |         |      |        |              |       |    |             |    |         |      |
| Stock-based compensation   8.7   8.2   6.8   9.9   9.3   9.6   17%   3%   16.9   18.8     Compoundations   12.4   11.6   11.5   11.5   10.1   10.8   17%   4%   72.7   20.9   17%     Communications   11.8   11.6   11.5   11.5   10.1   10.8   4%   72.0   71%   4%   72.4   24.0   17%     Professional flees and outside services   21.6   22.4   17.9   33.2   29.2   22.2   1.1%   44.0   66.4   -29%     Amontization of purchased intangibles   33.0   30.1   32.3   32.9   32.2   32.8   -9%   -2%   61.1   60.0   -6%     Licensing and other fee agreements   24.6   21.7   21.2   2.7%   -11%   46.3   42.3   9%     Marketing and other   16.0   13.6   17.1   25.5   29.8   -19%   85.8   29.6   62.5   -111%   | Compensation                                  |   | 68.3        |        | 71.1    |           | 71.7    |      | 67.3    |    | 76.5    |      | 76.2   | -7%          | 0%    |    | 139.4       |    | 152.7   | -10% |
| Compensation and benefits   667   88.0   67.3   69.0   98.8   103.1   17%   4%   174.7   201.9     Communications   11.8   11.6   11.3   11.5   10.5   10.3.1   10.3.1   10.3.1   10.9   6%   42.0   21.0   12%     Technology support services   21.6   22.4   17.9   23.2   31.2   25.2   13%   19%   44.0   65.6   4.2%     Deprediation of purchased intangibles   33.3   30.5   30.7   30.6   30.8   32.3   4.9%   4.5%   63.8   63.1   1%     Deprediation and amortization   31.0   30.1   32.3   32.9   32.2   1.1%   4.6   4.6   4.6   1.1   21.1   21.2   1.1%   28.5   4.6   | Bonus   |   | 9.7         |        | 8.7     |           | 8.8     |      | 11.8    |    | 13.0    |      | 17.3   | -99%         | -33%  |    | 18.4        |    | 30.3    | -65% |
| Communications   124   11.6   11.5   11.5   10.1   10.9   6%   -24.0   21.0   12%     Technology support services   21.6   22.4   17.9   23.2   31.2   25.2   -13%   19%   44.0   56.4   -28%     Professional fees and outside services   21.6   22.4   17.9   23.2   31.2   25.2   -13%   19%   44.0   56.4   -28%     Amontziation of purchased intraplies   33.3   30.5   30.7   30.6   30.8   32.2   -328   -9%   -2%   61.1   65.0   -7%   63.8   62.0   -7%   63.8   40.7   -9%   -2%   61.1   65.0   -9%   -2%   61.1   65.0   -7%   38.2   40.7   -9%   46.6   0.2.5   111%   11%   11%   21.2   2%   -7%   509.7   57.7.3   13%   40.6   0.6.2.5   111%   41.4   60.6 %   61.7%   60.6 %   62.5   111%   11.5 </td <td>Stock-based compensation</td> <td></td> <td></td> <td></td> <td>8.2</td> <td></td> <td>6.8</td> <td></td> <td>9.9</td> <td></td> <td>9.3</td> <td></td> <td>9.6</td> <td>-17%</td> <td>-3%</td> <td></td> <td>16.9</td> <td></td> <td>18.9</td> <td>-12%</td>  | Stock-based compensation                      |   |             |        | 8.2     |           | 6.8     |      | 9.9     |    | 9.3     |      | 9.6    | -17%         | -3%   |    | 16.9        |    | 18.9    | -12% |
| Technology support services   11.8   11.6   11.3   11.5   12.2   12.7   -10%   -4%   23.4   24.9   -78%     Profession and and less and uicks services   31.6   30.1   32.3   30.2   30.8   32.3   -10%   -4%   -5%   63.8   63.1   1%     Depreciation and and tradition and anothzes and uicks services   20.1   18.1   19.1   19.0   20.5   20.2   -11%   2%   38.2   40.7   -6%     Occupancy and bulding operations   20.1   18.1   19.1   19.0   20.5   20.2   -11%   2%   38.2   40.7   -6%     Marketing and other   16.0   13.6   17.1   25.5   21.9   40.6   10.3   0.21   113%   39%   4.6   00.5   113%     Total Expense   260.7   249.0   240.0   265.0   278.5   288.8   20%   7.7%   20.5   29.8   118   113%   113%   113%   10.5   11.9   10.5 </td <td>Compensation and benefits</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>89.0</td> <td></td> <td></td> <td></td> <td>103.1</td> <td>-17%</td> <td></td> <td></td> <td></td> <td></td> <td>201.9</td> <td>-16%</td>                  | Compensation and benefits                     |   |             |        |         |           |         |      | 89.0    |    |         |      | 103.1  | -17%         |       |    |             |    | 201.9   | -16% |
| Professional fees and outside services   21.6   22.4   17.9   23.2   31.2   25.2   1.13%   19%   44.0   56.4   22%     Amontzation of purchased intrangibles   33.3   30.5   30.7   30.6   30.8   32.3   -6%   -5%   63.8   63.1   65.0   -6%     Oecupancy and building operations   20.1   18.1   19.1   19.0   20.5   22.2   31.8   -9%   -2%   61.1   65.0   -6%     Occupancy and building operations   20.1   18.1   19.1   19.0   20.5   22.1   13.%   34.6   42.3   9%     Markeing exemts   3.2   1.4   0.6   0.1   0.3   0.2   13.%   35%   4.6   0.5   111%     Markeing exemts   2.0   14.6   0.42.5   241.4   51.1   2.9%   2.8%   60.5%   61.5%   61.5%   61.7%   60.3%   59.8%   63.3%   -   -   -   -   -   -   - <td>Communications</td> <td></td> <td>12.4</td> <td></td> <td>11.6</td> <td></td> <td>11.5</td> <td></td> <td>11.5</td> <td></td> <td>10.1</td> <td></td> <td>10.9</td> <td>6%</td> <td></td> <td></td> <td>24.0</td> <td></td> <td>21.0</td> <td>12%</td>  | Communications                                |   | 12.4        |        | 11.6    |           | 11.5    |      | 11.5    |    | 10.1    |      | 10.9   | 6%           |       |    | 24.0        |    | 21.0    | 12%  |
| Amoritzation of purchased intangibles   33.3   30.5   30.7   30.6   30.8   32.3   4-5%   -5%   61.8   63.8   63.1   1%     Depreciation and amoritzation   31.0   30.1   32.3   32.9   32.8   32.8   -9%   -2%   61.1   65.0   -6%     Coupancy and building operations   20.1   18.1   19.1   10.0   20.5   20.2   -11%   2%   38.2   40.7   -6%     Restructuring expense   3.2   1.4   0.6   0.1   (0.3)   (0.2)   113%   39%   4.6   (0.5)   111%     Marketing and other   16.0   -13.6   17.7   25.5   21.9   40.6   -199%   -29.6   -62.5   -111%     Operating Income   386.4   398.8   401.4   402.5   414.7   515.1   29%   24%   785.2   929.8   18%     Operating Income   1.8   10.1   10.5   6.1   11.1.1   4.4   -56%   -60.%  | Technology support services                   |   | 11.8        |        | 11.6    |           | 11.3    |      | 11.5    |    | 12.2    |      | 12.7   | -10%         | -4%   |    | 23.4        |    | 24.9    |      |
| Depredation and amoritzation   31.0   30.1   32.3   32.9   32.2   32.8   9%   -2%   61.1   65.0   -6%     Occupancy and building operations   20.1   1.8.1   1.9.1   1.90.0   20.5   20.2   -11%   2%   38.2   40.7   -6%     Licensing and other fe agreements   3.2   1.4   0.6   0.1   (0.3)   (0.2)   113%   39%   4.6   (0.5)   111%     Total Expenses   260.7   249.0   265.0   278.5   298.8   -20%   -7%   509.7   577.3   -13%     Operating Income   386.4   398.8   401.4   402.5   414.7   515.1   29%   24%   785.2   929.8   11%   -0.6%   61.7%   60.6%   11.9   15.5   30%     Non-Operating Income   1.8   10.1   10.5   6.1   11.1   4.4   -6%   60.6%   11.9   15.   30%     Impairment for one famin vestiment   -   -   - </td <td>Professional fees and outside services</td> <td></td> <td>21.6</td> <td></td> <td>22.4</td> <td></td> <td>17.9</td> <td></td> <td>23.2</td> <td></td> <td>31.2</td> <td></td> <td>25.2</td> <td>-13%</td> <td>19%</td> <td></td> <td>44.0</td> <td></td> <td>56.4</td> <td>-28%</td> | Professional fees and outside services        |   | 21.6        |        | 22.4    |           | 17.9    |      | 23.2    |    | 31.2    |      | 25.2   | -13%         | 19%   |    | 44.0        |    | 56.4    | -28% |
| Occupancy and building operations   20.1   18.1   19.1   19.0   20.5   20.2   -11%   2%   38.2   40.7   9%     Licensing and other fee agreements   3.2   1.4   0.6   0.1   (0.3)   (0.2)   113%   39%   4.6   (0.5)   111%     Marketing and other fee agreements   3.2   1.4   0.6   0.1   (0.3)   (0.2)   113%   39%   4.6   (0.5)   111%     Marketing and other fee agreements   260.7   249.0   245.0   278.5   219   40.6   -19%   -85%   29.6   62.5   -111%   0.6   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7   -7%   509.7 </td <td></td> <td></td> <td>33.3</td> <td></td> <td>30.5</td> <td></td> <td>30.7</td> <td></td> <td></td> <td></td> <td>30.8</td> <td></td> <td></td> <td>-6%</td> <td></td> <td></td> <td>63.8</td> <td></td> <td>63.1</td> <td></td>  |   |   | 33.3        |        | 30.5    |           | 30.7    |      |         |    | 30.8    |      |        | -6%          |       |    | 63.8        |    | 63.1    |      |
| Licensing and other for agreements   24.6   21.7   21.2   21.7   21.1   21.2   21.7   21.1   21.2   21.7   21.7   21.1   21.2   21.7  |   |   |             |        | 30.1    |           |         |      | 32.9    |    |         |      | 32.8   |              |       |    | 61.1        |    | 65.0    |      |
| Restructuring expense   3.2   1.4   0.6   0.1   (0.3)   (0.2)   113%   33%   4.6   (0.5)   111%     Markeing and other   16.0   13.6   17.1   25.5   21.9   40.6   193%   85%   29.7   62.5   111%     Total Expenses   260.7   249.0   249.0   249.0   260.5   111%   111%   111%   111%   113%   39%   4.6   (0.5)   111%     Operating Income   386.4   398.8   401.4   402.5   414.7   515.1   29%   24%   785.2   929.8   18%     Operating Income and Expense   Investment Income   1.8   10.1   10.5   6.1   11.1   4.4   -56%   -60%   -  | Occupancy and building operations             |   |             |        |         |           |         |      |         |    |         |      |        |              |       |    |             |    |         |      |
| Marketing and other   16.0   13.6   17.1   25.5   21.9   40.6   -199%   85%   29.6   62.5   -111%     Total Expenses   260.7   249.0   249.0   265.0   278.5   298.8   -20%   -7%   509.7   507.7.3   -13%     Operating Income   386.4   398.8   401.4   402.5   411.7   515.1   29%   24%   785.2   929.8   18%     Operating Income and Expense  |   |   |             |        |         |           |         |      |         |    |         |      |        |              |       |    |             |    |         |      |
| Total Expenses   260.7   249.0   249.0   265.0   278.5   298.8   -20%   -7%   509.7   577.3   -13%     Operating Income   386.4   398.8   401.4   402.5   414.7   515.1   29%   24%   785.2   929.8   18%     Operating Income   386.4   398.8   401.4   402.5   414.7   515.1   29%   24%   785.2   929.8   18%     Operating Income and Expense   investment income   1.8   10.1   10.5   6.1   11.1   4.4   -56%   -60%   11.9   15.5   30%     Impairment of long-term investments   -   -   -   -   -   6.0   -   -   -   -   -   -   -   -   -   -   0.0   -   -   -   -   0.0   -   -   -   -   -   -   -   -   -   -   -   -   -   -   -   -   - <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0.6</td> <td></td> <td></td> <td></td> <td>. ,</td> <td></td> <td>. ,</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>. ,</td> <td></td>  |   |   |             |        |         |           | 0.6     |      |         |    | . ,     |      | . ,    |              |       |    |             |    | . ,     |      |
| Operating income   386.4   398.8   401.4   402.5   414.7   515.1   29%   24%   785.2   929.8   18%     Operating Margin   59.7%   61.6%   61.7%   60.3%   59.8%   63.3%   -   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   61.7%   60.6%   60.6%   61.7%   60.0%   60.6%   60.0%   | 0   |   |             |        |         |           |         |      |         |    |         |      |        |              |       |    |             |    |         |      |
| Operating Margin   59.7%   61.8%   61.7%   60.3%   59.8%   63.3%   63.3%   60.6%   61.7%     Non-Operating Income and Expense<br>Investment income   1.8   10.1   10.5   6.1   11.1   4.4   -56%   -60%   11.9   15.5   30%     Impairment of long-term investments   -   -   -   6.0   -   -   6.0   -   -   6.0   -   -   6.0   -   | Total Expenses                                |   | 260.7       |        | 249.0   |           | 249.0   |      | 265.0   |    | 278.5   |      | 298.8  | -20%         | -7%   |    | 509.7       |    | 577.3   | -13% |
| Non-Operating Income and Expense<br>Investment income 1.8 10.1 10.5 6.1 11.1 4.4 -56% -60% 11.9 15.5 30%   Impairment of long-term investment - - (22.4) (23.6) - - 6.0   Gain (losses) on derivative investments - - - 6.0 - - 6.0   Securities lending interest income 2.4 0.4 - - - - - - - - 0.0 - - - - - 0.0% - 100% 0(1) - 100% 0(1) - 100% 0(1) - 100% 0(1) - 100% 0(1) - 100% 0(1) - 100% 0(1) - 100% 0(1) - - - - - - - - - </td <td>Operating Income</td> <td></td> <td>386.4</td> <td></td> <td>398.8</td> <td></td> <td>401.4</td> <td></td> <td>402.5</td> <td></td> <td>414.7</td> <td></td> <td>515.1</td> <td>29%</td> <td>24%</td> <td></td> <td>785.2</td> <td></td> <td>929.8</td> <td>18%</td>   | Operating Income                              |   | 386.4       |        | 398.8   |           | 401.4   |      | 402.5   |    | 414.7   |      | 515.1  | 29%          | 24%   |    | 785.2       |    | 929.8   | 18%  |
| Investment income 1.8 10.1 10.5 6.1 11.1 4.4 -56% -60% 11.9 15.5 30%   Impairment of long-term investment - - (22.4) (23.6) - - 6.0 - - 6.0 - - 6.0 - <t< td=""><td>Operating Margin</td><td></td><td>59.7%</td><td></td><td>61.6%</td><td></td><td>61.7%</td><td></td><td>60.3%</td><td></td><td>59.8%</td><td></td><td>63.3%</td><td></td><td></td><td></td><td>60.6%</td><td></td><td>61.7%</td><td></td></t<>   | Operating Margin                              |   | 59.7%       |        | 61.6%   |           | 61.7%   |      | 60.3%   |    | 59.8%   |      | 63.3%  |              |       |    | 60.6%       |    | 61.7%   |      |
| Impairment of long-term investment - - (22.4) (23.6) -  | Non-Operating Income and Expense              |   |             |        |         |           |         |      |         |    |         |      |        |              |       |    |             |    |         |      |
| Gain (losses) on derivative investments - - - - - 6.0 - - 6.0   Securities lending interest income 2.4 0.4 -  | Investment income                             |   | 1.8         |        | 10.1    |           | 10.5    |      | 6.1     |    | 11.1    |      | 4.4    | -56%         | -60%  |    | 11.9        |    | 15.5    | 30%  |
| Securities lending interest expense 2.4 0.4 - 100% (0.1) - 100%  | Impairment of long-term investment            |   | -           |        | -       |           | (22.4)  |      | (23.6)  |    | -       |      |        |              |       |    | -           |    | -       |      |
| Securities lending interest expense (0.4) 0.3 - - - - - 100% (0.1) - 100%   Interest expense (38.5) (32.6) (32.1) (30.7) (31.4) (37.9) -16% -21% (71.1) (69.3) 3%   Equity in losses of unconsolidated subsidiaries (1.2) (1.7) (1.6) (2.3) (1.5) (1.5) 12% 0% (2.9) (3.0) -3%   Other non-operating -  | Gain (losses) on derivative investments       |   | -           |        | -       |           | -       |      | -       |    | 6.0     |      |        |              |       |    | -           |    | 6.0     |      |
| Interest expense (38.5) (32.6) (32.1) (30.7) (31.4) (37.9) -16% -21% (71.1) (69.3) 3%   Equity in losses of unconsolidated subsidiaries (1.2) (1.7) (1.6) (2.3) (1.5) (1.5) 12% 0% (2.9) (3.0) -3%   Other non-operating -  |   |   |             |        |         |           | -       |      | -       |    | -       |      |        |              |       |    |             |    | -       |      |
| Equity in losses of unconsolidated subsidiaries<br>Other non-operating (1.2) (1.7) (1.6) (2.3) (1.5) (1.5) (1.5) (2.9) (3.0) -3%   Other non-operating - (0.4) -  | Securities lending interest expense           |   | (0.4)       |        |         |           | -       |      | -       |    | -       |      |        |              |       |    | · · ·       |    | -       |      |
| Other non-operating - (0.4) - <td>•</td> <td></td> <td>(38.5)</td> <td></td> <td>. ,</td> <td></td> <td>· · ·</td> <td></td> <td>. ,</td> <td></td> <td>. ,</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>. ,</td> <td></td> <td>. ,</td> <td></td>  | •   |   | (38.5)      |        | . ,     |           | · · ·   |      | . ,     |    | . ,     |      |        |              |       |    | . ,         |    | . ,     |      |
| ERP guarantee - - 4.3 -   |   |   | (1.2)       |        | . ,     |           | (1.6)   |      | (2.3)   |    | (1.5)   |      | (1.5)  | 12%          | 0%    |    | . ,         |    | (3.0)   | -3%  |
| Total Non-Operating (35.9) (23.9) (45.6) (46.2) (15.8) (35.0) -46% -122% (59.8) (50.8) 15%   Income Before Income Taxes 350.5 374.9 355.8 356.3 398.9 480.1 28% 20% 725.4 879.0 21%   Income tax provision (151.4) (153.1) (153.5) (153.7) (158.7) (208.9) -36% -32% (304.5) (367.6) -21%   Net Income<br>Net income (loss) attributable to NCI - - - 0.03 (0.5) 22% 13% 420.9 \$11.4 21%   Earnings per Diluted Common Share \$ 3.00 \$ 3.33 \$ 3.04 3.04 \$ 3.62 4.11 23% -12% \$ 6.33 \$ 7.73 22%  | 1 0   |   | -           |        | (0.4)   |           | -       |      | -       |    | -       |      |        |              |       |    | (0.4)       |    | -       |      |
| Income Before Income Taxes 350.5 374.9 355.8 356.3 398.9 480.1 28% 20% 725.4 879.0 21%   Income tax provision (151.4) (153.1) (153.5) (153.7) (158.7) (208.9) -36% -32% (304.5) (367.6) -21%   Net Income<br>Net income (loss) attributable to NCI - - 0.03 (0.5) 22% 13% 420.9 \$ 510.9 21%   Net income (loss) attributable to CME Group \$ 199.1 \$ 221.8 \$ 202.3 \$ 202.6 \$ 240.2 \$ 270.7 22% 13% 420.9 \$ 510.9 21%   Earnings per Diluted Common Share \$ 3.00 \$ 3.33 \$ 3.04 \$ 3.04 \$ 3.62 4.11 23% -12% \$ 6.33 \$ 7.73 22%   | 0   |   | -           |        | -       |           | -       |      |         |    | -       |      |        |              |       |    | -           |    | -       |      |
| Income tax provision (151.4) (153.1) (153.5) (153.7) (158.7) (208.9) -36% -32% (304.5) (367.6) -21%   Net Income<br>Net Income (loss) attributable to NCI - - - - 0.03 (0.5) 22% 13% 420.9 511.4 21%   Net Income Attributable to CME Group \$ 199.1 221.8 202.3 202.6 240.2 270.7 22% 13% 420.9 510.9 21%   Earnings per Diluted Common Share 3.00 \$ 3.33 3.04 3.04 3.04 3.62 4.11 23% -12% 510.9 21%   | Total Non-Operating                           |   | (35.9)      |        | (23.9)  |           |         |      | (46.2)  |    | (15.8)  |      | (35.0) | -46%         | -122% |    | (59.8)      |    | (50.8)  | 15%  |
| Net Income 199.1 221.8 202.3 202.6 240.2 271.2 22% 13% 420.9 511.4 21%   Net income (loss) attributable to NCI - - - - 0.03 (0.5) - (0.5) 22% 13% 420.9 511.4 21% 21%   Net income (loss) attributable to NCI - - 0.03 (0.5) 22% 13% 420.9 510.9 21%   Earnings per Diluted Common Share \$ 3.00 \$ 3.33 \$ 3.04 \$ 3.62 \$ 4.11 23% -12% \$ 6.33 \$ 7.73 22%   | Income Before Income Taxes                    |   | 350.5       |        | 374.9   |           | 355.8   |      | 356.3   |    | 398.9   |      | 480.1  | 28%          | 20%   |    | 725.4       |    | 879.0   | 21%  |
| Net income (loss) attributable to NCI - - - 0.03 (0.5)   Net income Attributable to CME Group \$ 199.1 \$ 221.8 \$ 202.3 \$ 202.6 \$ 240.2 \$ 270.7 22% 13% \$ 420.9 \$ 510.9 21%   Earnings per Diluted Common Share \$ 3.00 \$ 3.33 \$ 3.04 \$ 3.04 \$ 3.62 \$ 4.11 23% -12% \$ 6.33 \$ 7.73 22%  | Income tax provision                          |   | (151.4)     |        | (153.1) |           | (153.5) |      | (153.7) |    | (158.7) |      |        | -36%         | -32%  |    | (304.5)     |    |         | -21% |
| Net Income Attributable to CME Group   \$ 199.1   \$ 221.8   \$ 202.3   \$ 202.6   \$ 240.2   \$ 270.7   22%   13%   \$ 420.9   \$ 510.9   \$ 21%     Earnings per Diluted Common Share   \$ 3.00   \$ 3.33   \$ 3.04   \$ 3.04   \$ 3.62   \$ 4.11   23%   -12%   \$ 6.33   \$ 7.73   22%  | Net Income                                    |   | 199.1       |        | 221.8   |           | 202.3   |      | 202.6   |    | 240.2   |      | 271.2  | 22%          | 13%   |    | 420.9       |    | 511.4   | 21%  |
| Earnings per Diluted Common Share \$ 3.00 \$ 3.33 \$ 3.04 \$ 3.04 \$ 3.62 \$ 4.11 23% -12% \$ 6.33 \$ 7.73 22%  |   |   | -           |        | -       |           | -       |      | -       |    |         |      |        | ]            |       |    | -           |    |         |      |
|   | Net Income Attributable to CME Group          | \$                                      | 199.1       | \$     | 221.8   | \$        | 202.3   | \$   | 202.6   | \$ | 240.2   | \$   | 270.7  | 22%          | 13%   | \$ | 420.9       | \$ | 510.9   | 21%  |
| Weighted Avg. Number of Diluted Common Shares   66.4   66.5   66.6   66.4   65.78   66.5   66.1   | Earnings per Diluted Common Share             | \$                                      | 3.00        | \$     | 3.33    | \$        | 3.04    | \$   | 3.04    | \$ | 3.62    | \$   | 4.11   | 23%          | -12%  | \$ | 6.33        | \$ | 7.73    | 22%  |
|   | Weighted Avg. Number of Diluted Common Shares |   | 66.4        |        | 66.5    |           | 66.6    |      | 66.6    |    | 66.4    |      | 65.78  |              |       |    | 66.5        |    | 66.1    |      |

## CME Group Inc. and Subsidiaries Reconciliation of GAAP to Non-GAAP Measures (in millions)

|  | Quarter Ended<br>June 30, |                         |    |                         |    | Year to Date<br>June 30,  |    |                           |  |  |  |
|--|---------------------------|-------------------------|----|-------------------------|----|---------------------------|----|---------------------------|--|--|--|
|  |                           | ,                       |    | 2009                    |    | 2010                      |    | 2009                      |  |  |  |
| GAAP Results<br>Revenues<br>Expenses   | \$                        | 813.9<br>298.8          | \$ | 647.8<br>249.0          | \$ | 1,507.1<br>577.3          | \$ | 1,294.9<br>509.7          |  |  |  |
| Operating income   |                           | 515.1                   |    | 398.8                   |    | 929.8                     |    | 785.2                     |  |  |  |
| Operating margin   |                           | 63.3%                   |    | 61.6%                   |    | 61.7%                     |    | 60.6%                     |  |  |  |
| Non-Operating income (expense)<br>Income before income taxes                                       | . <u> </u>                | (35.0)<br>480.1         |    | (23.9)<br>374.9         |    | (50.8)<br>879.0           |    | (59.8)<br>725.4           |  |  |  |
| Income tax provision   |                           | (208.9)                 |    | (153.1)                 |    | (367.6)                   |    | (304.5)                   |  |  |  |
| Effective tax rate   |                           | 43.5%                   |    | 40.8%                   |    | 41.8%                     |    | 42.0%                     |  |  |  |
| Net income<br>Less: Net income attributable to redeemable non-controlling interest                 | \$                        | 271.2<br>0.5            | \$ | 221.8                   | \$ | 511.4<br>0.5              | \$ | 420.9                     |  |  |  |
| Net Income Attributable to CME Group   | \$                        | 270.7                   | \$ | 221.8                   | \$ | 510.9                     | \$ | 420.9                     |  |  |  |
| Earnings per Common Share Attributable to CME Group:<br>Basic<br>Diluted                           | \$                        | 4.13<br>4.11            | \$ | 3.34<br>3.33            | \$ | 7.75<br>7.73              | \$ | 6.35<br>6.33              |  |  |  |
| Adjustments for Impairment of CMA goodwill   |                           |                         |    |                         |    |                           |    |                           |  |  |  |
| Adjustment to expenses   |                           | (20.5)                  |    | -                       |    | (20.5)                    |    | -                         |  |  |  |
| Adjustment to operating income   |                           | 20.5                    |    | -                       |    | 20.5                      |    | -                         |  |  |  |
| Adjustment to income before income taxes   |                           | 20.5                    |    | -                       |    | 20.5                      |    | -                         |  |  |  |
| Adjustment to net income   | \$                        | 20.5                    | \$ | -                       | \$ | 20.5                      | \$ | -                         |  |  |  |
| Non-GAAP results, excluding impairment of CMA goodwill<br>Revenues<br>Expenses<br>Operating income | \$                        | 813.9<br>278.3<br>535.6 | \$ | 647.8<br>249.0<br>398.8 | \$ | 1,507.1<br>556.8<br>950.3 | \$ | 1,294.9<br>509.7<br>785.2 |  |  |  |
| Operating margin   |                           | 65.8%                   |    | 61.6%                   |    | 63.1%                     |    | 60.6%                     |  |  |  |
| Non-Operating income (expense)<br>Income before income taxes                                       |                           | (35.0)<br>500.6         |    | (23.9)<br>374.9         |    | (50.8)<br>899.5           |    | (59.8)<br>725.4           |  |  |  |
| Income tax provision   |                           | (208.9)                 |    | (153.1)                 |    | (367.6)                   |    | (304.5)                   |  |  |  |
| Effective tax rate   |                           | 41.7%                   |    | 40.8%                   |    | 40.9%                     |    | 42.0%                     |  |  |  |
| Net income<br>Less: Net income attributable to redeemable non-controlling interest                 | \$                        | 291.7<br>0.5            | \$ | 221.8                   | \$ | 531.9<br>0.5              | \$ | 420.9                     |  |  |  |
| Net Income Attributable to CME Group   | \$                        | 291.2                   | \$ | 221.8                   | \$ | 531.4                     | \$ | 420.9                     |  |  |  |
| Adjusted earnings per Common Share Attributable to CME Group:<br>Basic<br>Diluted                  | \$                        | 4.44<br>4.43            | \$ | 3.34<br>3.33            | \$ | 8.06<br>8.04              | \$ | 6.35<br>6.33              |  |  |  |