

**CME Group Inc. and Subsidiaries**  
**Combined GAAP Income Statement Trend**  
(in millions, except per share amounts)

	Q109	Q209	Q309	Q409	Q110	Q210	Fav / (Unfav) % Change Q210 vs		Year To Date		Fav/(Unfav) % Change YoY
							Q209	Q110	2009	2010	
<b>Revenues</b>											
Clearing and transaction fees	\$ 527.8	\$ 536.8	\$ 540.6	556.7	\$ 578.0	\$ 684.2	27%	18%	\$ 1,064.6	\$ 1,262.2	19%
Market data and information services	85.5	82.1	81.4	82.1	87.6	102.0	24%	16%	167.6	189.6	13%
Access and communication fees	11.6	11.5	11.4	11.1	10.9	11.2	-3%	3%	23.1	22.1	-4%
Other	22.2	17.4	17.0	17.6	16.7	16.5	-5%	-1%	39.6	33.2	-16%
<b>Total Revenues</b>	<b>647.1</b>	<b>647.8</b>	<b>650.4</b>	<b>667.5</b>	<b>693.2</b>	<b>813.9</b>	<b>26%</b>	<b>17%</b>	<b>1,294.9</b>	<b>1,507.1</b>	<b>16%</b>
<b>Expenses</b>											
Compensation	68.3	71.1	71.7	67.3	76.5	76.2	-7%	0%	139.4	152.7	-10%
Bonus	9.7	8.7	8.8	11.8	13.0	17.3	-99%	-33%	18.4	30.3	-65%
Stock-based compensation	8.7	8.2	6.8	9.9	9.3	9.6	-17%	-3%	16.9	18.9	-12%
<b>Compensation and benefits</b>	<b>86.7</b>	<b>88.0</b>	<b>87.3</b>	<b>89.0</b>	<b>98.8</b>	<b>103.1</b>	<b>-17%</b>	<b>-4%</b>	<b>174.7</b>	<b>201.9</b>	<b>-16%</b>
Communications	12.4	11.6	11.5	11.5	10.1	10.9	6%	-8%	24.0	21.0	12%
Technology support services	11.8	11.6	11.3	11.5	12.2	12.7	-10%	-4%	23.4	24.9	-6%
Professional fees and outside services	21.6	22.4	17.9	23.2	31.2	25.2	-13%	19%	44.0	56.4	-28%
Amortization of purchased intangibles	33.3	30.5	30.7	30.6	30.8	32.3	-6%	-5%	63.8	63.1	1%
Depreciation and amortization	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	18.1	19.1	19.0	20.5	20.2	-11%	2%	38.2	40.7	-6%
Licensing and other fee agreements	24.6	21.7	21.2	21.7	21.1	21.2	2%	-1%	46.3	42.3	9%
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	17.1	25.5	21.9	40.6	-199%	-85%	29.6	62.5	-111%
<b>Total Expenses</b>	<b>260.7</b>	<b>249.0</b>	<b>249.0</b>	<b>265.0</b>	<b>278.5</b>	<b>298.8</b>	<b>-20%</b>	<b>-7%</b>	<b>509.7</b>	<b>577.3</b>	<b>-13%</b>
<b>Operating Income</b>	<b>386.4</b>	<b>398.8</b>	<b>401.4</b>	<b>402.5</b>	<b>414.7</b>	<b>515.1</b>	<b>29%</b>	<b>24%</b>	<b>785.2</b>	<b>929.8</b>	<b>18%</b>
<b>Operating Margin</b>	<b>59.7%</b>	<b>61.6%</b>	<b>61.7%</b>	<b>60.3%</b>	<b>59.8%</b>	<b>63.3%</b>			<b>60.6%</b>	<b>61.7%</b>	
<b>Non-Operating Income and Expense</b>											
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)	-	-			-	-	
Gain (losses) on derivative investments	-	-	-	-	6.0	-			-	6.0	
Securities lending interest income	2.4	0.4	-	-	-	-	-100%		2.8	-	-100%
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	-	(0.4)	-	-	-	-			(0.4)	-	
ERP guarantee	-	-	-	4.3	-	-			-	-	
<b>Total Non-Operating</b>	<b>(35.9)</b>	<b>(23.9)</b>	<b>(45.6)</b>	<b>(46.2)</b>	<b>(15.8)</b>	<b>(35.0)</b>	<b>-46%</b>	<b>-122%</b>	<b>(59.8)</b>	<b>(50.8)</b>	<b>15%</b>
<b>Income Before Income Taxes</b>	<b>350.5</b>	<b>374.9</b>	<b>355.8</b>	<b>356.3</b>	<b>398.9</b>	<b>480.1</b>	<b>28%</b>	<b>20%</b>	<b>725.4</b>	<b>879.0</b>	<b>21%</b>
Income tax provision	(151.4)	(153.1)	(153.5)	(153.7)	(158.7)	(208.9)	-36%	-32%	(304.5)	(367.6)	-21%
<b>Net Income</b>	<b>199.1</b>	<b>221.8</b>	<b>202.3</b>	<b>202.6</b>	<b>240.2</b>	<b>271.2</b>	<b>22%</b>	<b>13%</b>	<b>420.9</b>	<b>511.4</b>	<b>21%</b>
Net income (loss) attributable to NCI	-	-	-	-	0.03	(0.5)			-	(0.5)	
<b>Net Income Attributable to CME Group</b>	<b>\$ 199.1</b>	<b>\$ 221.8</b>	<b>\$ 202.3</b>	<b>\$ 202.6</b>	<b>\$ 240.2</b>	<b>\$ 270.7</b>	<b>22%</b>	<b>13%</b>	<b>\$ 420.9</b>	<b>\$ 510.9</b>	<b>21%</b>
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 June 30,		Year to Date June 30,	
	2010	2009	2010	2009
<b>GAAP Results</b>				
Revenues	\$ 813.9	\$ 647.8	\$ 1,507.1	\$ 1,294.9
Expenses	298.8	249.0	577.3	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)	(35.0)	(23.9)	(50.8)	(59.8)
Income before income taxes	480.1	374.9	879.0	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	\$ 271.2	\$ 221.8	\$ 511.4	\$ 420.9
Less: Net income attributable to redeemable non-controlling interest	0.5	-	0.5	-
<b>Net Income Attributable to CME Group</b>	<b>\$ 270.7</b>	<b>\$ 221.8</b>	<b>\$ 510.9</b>	<b>\$ 420.9</b>
<b>Earnings per Common Share Attributable to CME Group:</b>				
Basic	\$ 4.13	\$ 3.34	\$ 7.75	\$ 6.35
Diluted	4.11	3.33	7.73	6.33
<b>Adjustments for Impairment of CMA goodwill</b>				
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	\$ -
<b>Non-GAAP results, excluding impairment of CMA goodwill</b>				
Revenues	\$ 813.9	\$ 647.8	\$ 1,507.1	\$ 1,294.9
Expenses	278.3	249.0	556.8	509.7
Operating income	535.6	398.8	950.3	785.2
Operating margin	65.8%	61.6%	63.1%	60.6%
Non-Operating income (expense)	(35.0)	(23.9)	(50.8)	(59.8)
Income before income taxes	500.6	374.9	899.5	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	\$ 291.7	\$ 221.8	\$ 531.9	\$ 420.9
Less: Net income attributable to redeemable non-controlling interest	0.5	-	0.5	-
<b>Net Income Attributable to CME Group</b>	<b>\$ 291.2</b>	<b>\$ 221.8</b>	<b>\$ 531.4</b>	<b>\$ 420.9</b>
<b>Adjusted earnings per Common Share Attributable to CME Group:</b>				
Basic	\$ 4.44	\$ 3.34	\$ 8.06	\$ 6.35
Diluted	4.43	3.33	8.04	6.33