

CME Group Inc. and Subsidiaries
Consolidated Balance Sheets
(in millions)

	<u>June 30, 2011</u>	<u>December 31, 2010</u>
ASSETS		
Current Assets:		
Cash and cash equivalents	\$ 693.6	\$ 855.2
Marketable securities	55.0	50.2
Accounts receivable, net of allowance	385.8	297.5
Other current assets (includes \$40.0 and \$0 in restricted cash)	178.9	146.1
Cash performance bonds and guaranty fund contributions	4,241.8	4,038.5
Total current assets	5,555.1	5,387.5
Property, net of accumulated depreciation and amortization	812.8	786.8
Intangible assets - trading products	17,040.5	17,040.5
Intangible assets - other, net of accumulated amortization	3,379.1	3,453.3
Goodwill	7,985.4	7,983.6
Other assets (includes \$20.0 and \$0 in restricted cash)	816.3	394.4
Total Assets	<u>\$ 35,589.2</u>	<u>\$ 35,046.1</u>
LIABILITIES AND SHAREHOLDERS' EQUITY		
Current Liabilities:		
Accounts payable	\$ 39.7	\$ 51.8
Short-term debt	-	420.5
Other current liabilities	241.2	270.4
Cash performance bonds and guaranty fund contributions	4,241.8	4,038.5
Total current liabilities	4,522.7	4,781.2
Long-term debt	2,105.8	2,104.8
Deferred tax liabilities, net	7,786.5	7,840.4
Other liabilities	201.1	191.5
Total Liabilities	14,616.1	14,917.9
Redeemable non-controlling interest	70.6	68.1
Shareholders' equity	20,902.5	20,060.1
Total Liabilities and Shareholders' Equity	<u>\$ 35,589.2</u>	<u>\$ 35,046.1</u>

CME Group Inc. and Subsidiaries
Consolidated Statements of Income
(dollars in millions, except per share amounts; shares in thousands)

	Quarter Ended June 30,		Six Months Ended June 30,	
	2011	2010	2011	2010
Revenues				
Clearing and transaction fees	\$ 687.8	\$ 684.2	\$ 1,379.1	\$ 1,262.2
Market data and information services	107.9	102.0	214.9	189.6
Access and communication fees	11.3	11.2	22.8	22.1
Other	31.3	16.5	53.1	33.2
Total Revenues	838.3	813.9	1,669.9	1,507.1
Expenses				
Compensation and benefits	117.5	103.1	239.8	201.9
Communications	10.8	10.9	20.7	21.0
Technology support services	13.4	12.7	25.4	24.9
Professional fees and outside services	30.7	25.2	61.4	56.4
Amortization of purchased intangibles	33.0	32.3	66.2	63.1
Depreciation and amortization	31.7	32.8	62.7	65.0
Occupancy and building operations	19.0	20.2	38.4	40.7
Licensing and other fee agreements	18.6	21.2	42.1	42.3
Other	29.1	40.4	54.6	62.0
Total Expenses	303.8	298.8	611.3	577.3
Operating Income	534.5	515.1	1,058.6	929.8
Non-Operating Income (Expense)				
Investment income	4.6	4.4	23.4	15.5
Gains (losses) on derivative investments	-	-	(0.1)	6.0
Interest and other borrowing costs	(28.7)	(37.9)	(58.8)	(69.3)
Equity in net losses of unconsolidated subsidiaries	(1.1)	(1.5)	(2.2)	(3.0)
Total Non-Operating	(25.2)	(35.0)	(37.7)	(50.8)
Income Before Income Taxes	509.3	480.1	1,020.9	879.0
Income tax provision	(213.7)	(208.9)	(268.2)	(367.6)
Net Income	295.6	271.2	752.7	511.4
Less: Net income attributable to redeemable non-controlling interest	1.9	0.5	2.4	0.5
Net Income Attributable to CME Group	\$ 293.7	\$ 270.7	\$ 750.3	\$ 510.9
Earnings per Common Share Attributable to CME Group:				
Basic	\$ 4.40	\$ 4.13	\$ 11.23	\$ 7.75
Diluted	4.38	4.11	11.20	7.73
Weighted Average Number of Common Shares:				
Basic	66,759	65,582	66,808	65,906
Diluted	66,974	65,784	67,018	66,104

Notes:

Second-quarter 2010 results included a \$20.5 million write down of goodwill of the company's subsidiary, Credit Market Analysis Limited (CMA).

Year-to-date 2011 results include the Q1 2011 tax adjustment reflecting a \$164 million benefit within tax expense associated with a change in our expected effective tax rate and its impact on our deferred tax expense and the release of reserves related to a foreign investment.

CME Group Inc.
Quarterly Operating Statistics

	<u>2Q 2010</u>	<u>3Q 2010</u>	<u>4Q 2010</u>	<u>1Q 2011</u>	<u>2Q 2011</u>
Trading Days	64	64	64	62	63

Quarterly Average Daily Volume (ADV)

CME Group ADV (in thousands)

<u>Product Line</u>	<u>2Q 2010</u>	<u>3Q 2010</u>	<u>4Q 2010</u>	<u>1Q 2011</u>	<u>2Q 2011</u>
Interest rates	6,074	5,020	5,566	6,424	6,449
Equities	3,455	2,809	2,545	2,906	2,842
Foreign exchange	1,035	866	887	961	918
Energy	1,798	1,657	1,581	1,973	1,757
Agricultural commodities	855	941	1,067	1,154	1,159
Metals	308	257	372	376	403
Total	13,525	11,550	12,018	13,794	13,528
<u>Venue</u>					
Electronic	11,340	9,574	9,978	11,605	11,454
Open outcry	1,539	1,327	1,418	1,467	1,393
Privately negotiated	198	181	222	224	242
Exchange-traded Total	13,077	11,082	11,618	13,296	13,090
CME ClearPort	448	468	400	498	438
Total	13,525	11,550	12,018	13,794	13,528

Average Rate Per Contract (RPC)

CME Group RPC

<u>Product Line</u>	<u>2Q 2010</u>	<u>3Q 2010</u>	<u>4Q 2010</u>	<u>1Q 2011</u>	<u>2Q 2011</u>
Interest rates	\$ 0.481	\$ 0.495	\$ 0.496	\$ 0.481	\$ 0.486
Equities	0.713	0.708	0.702	0.705	0.709
Foreign exchange	0.798	0.795	0.804	0.823	0.868
Energy	1.581	1.540	1.631	1.573	1.595
Agricultural commodities	1.282	1.256	1.219	1.271	1.303
Metals	1.749	1.791	1.708	1.732	1.636
Average RPC	\$ 0.790	\$ 0.810	\$ 0.813	\$ 0.808	\$ 0.807
<u>Venue</u>					
Exchange-traded	\$ 0.732	\$ 0.747	\$ 0.748	\$ 0.740	\$ 0.745
CME ClearPort	2.489	2.292	2.704	2.630	2.665

Note: Average daily volume and rate per contract figures for prior periods have been revised due to standardizing NYMEX reporting conventions to follow CME Group's treatment of post-trade transactions such as exercises, assignments and deliveries.