

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

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In re :
MF GLOBAL INC., : Case No. 11-2790 (MG) SIPA
Debtor. :
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NOTICE

**TO: ALL PERSONS AND ENTITIES WHO HAVE ASSERTED CLAIMS
UNDER CME, CBOT, NYMEX OR COMEX EXCHANGE RULES**

On July 11, 2012, at 10:00 a.m. (Prevailing Eastern Time), a hearing will be held before the Honorable Martin Glenn, United States Bankruptcy Judge, at the United States Bankruptcy Court, Alexander Hamilton Customs House, Courtroom 601, One Bowling Green, New York, New York 10004 to consider a *Motion for Approval of an Agreement Providing for the Return of MFGI Property, Extinguishment of Duplicate Claims Filed with CME Group Inc., and Allocation of MFGI Property to Customers of the MFGI Estate* (the “Motion”).

The Motion seeks approval of an agreement between James W. Giddens, Trustee (the “Trustee”) for the SIPA Liquidation of MF Global Inc. (“MFGI”), and CME Group Inc. (“CMEG”), on its own behalf and on behalf of each of its exchange subsidiaries,¹ and GFX Corporation (collectively, “CME Group”).

CME Group and the Trustee have reached an agreement, subject to Bankruptcy Court approval, which provides for the disposition of all MFGI property currently held or controlled by CME Group, consisting of (i) MFGI’s guaranty fund deposit, (ii) MFGI’s non-segregated performance bond (house margin), (iii) 12,000 shares of CMEG stock, and (iv) 35 exchange memberships (“MFGI Member Property”).

Under the terms of the Agreement:

- CME Group waives payment from MFGI Member Property of its claims, and is deemed to contribute the distribution to which it otherwise would be entitled under Exchange rules towards payment of customer claims. In exchange, CME Group’s claims (to the extent allowed) will be treated as a priority class of claims in the SIPC case, entitled to a higher priority than general unsecured claims, but a lower priority than customer claims.

¹ Chicago Mercantile Exchange Inc. (“CME”), Board of Trade of the City of Chicago, Inc. (“CBOT”), New York Mercantile Exchange, Inc. (“NYMEX”), and Commodity Exchange, Inc. (“COMEX”) (together, the “Exchanges”).

- CME Group will deliver all MFGI Member Property to the Trustee, less \$16,500,000 (the “Set Aside Funds”).
- All customer claims asserted under Exchange rules that arise from segregated account losses (“Customer Claims”) will be provided for by the allocation and distribution of not less than \$65,000,000 of the MFGI Member Property to the MFGI “Section 4d Property” (customer segregated) account class by the Trustee. Not less than \$65,000,000 of the MFGI Member Property also will be allocated by the Trustee to the MFGI “Rule 30.7 Property” (foreign secured) account class.
- All other claims submitted at the Exchanges will be determined in accordance with Exchange rules and the procedures specified in the Agreement, and paid using the \$16,500,000 in Set-Aside Funds. If those claims are determined to exceed the amount of the Set-Aside Funds, the Set-Aside Funds will be distributed on a *pro rata* basis.
- No Customer Claims or other claims shall be permitted to be asserted against MFGI Member Property except as provided for in the Agreement. Upon Bankruptcy Court approval of the Agreement, all customers and creditors shall be barred from making claims against CME Group relating to the MFGI property, or against MFGI property at CME Group, other than in accordance with the terms of the Agreement.

YOUR RIGHTS MAY BE AFFECTED BY THE AGREEMENT. IF YOU OBJECT TO APPROVAL OF THE AGREEMENT, YOU MUST FILE A WRITTEN OBJECTION EXPLAINING IN DETAIL THE BASIS FOR YOUR OBJECTION WITH THE CLERK OF THE BANKRUPTCY COURT AND DELIVER COURTESY COPIES AS FOLLOWS: (i) the chambers of the Honorable Martin Glenn, One Bowling Green, New York, New York 10004, Courtroom 501; (ii) attorneys for CME Group, Jenner & Block LLP, 353 N. Clark Street, Chicago, Illinois 60654, Attn: Vincent E. Lazar, Esq., and (iii) attorneys for the SIPA Trustee, Hughes Hubbard & Reed LLP, One Battery Park Plaza, New York, New York 10004, Attn: Anson B. Frelinghuysen, Esq., so as to be **RECEIVED BY NO LATER THAN JUNE 28, 2012 AT 4:00 P.M. (PREVAILING EASTERN TIME)**.

IF YOU DO NOT OBJECT TO THE AGREEMENT, YOU DO NOT NEED TO FILE ANY PLEADING OR ATTEND THE HEARING.

This Notice summarizes in general terms only some of the material provisions of the Agreement. The Motion and Agreement should be reviewed in their entirety for a complete understanding of the Agreement and its impact on your rights. Copies of the Motion and the Agreement are available at www.mfglobaltrustee.com, and also may be obtained from counsel to CME Group at Jenner & Block, LLP, by email request addressed to notice-questions@jenner.com.