

9/19/2008

Letter to Prospective Class Members:

CME Group would like to advise you of our intention to offer for sale 159 Exercise Right Privileges (ERPs) acquired in conjunction with the 2007 CME/CBOT merger. We believe offering these ERPs to the market will help those individuals seeking to participate in the Settlement Class of the recently announced settlement between the Class and CBOE. Further details of the sale and contact information are provided below.

Background

As announced on August 20, 2007, CME Group and Class representatives have reached a definitive settlement agreement with CBOE related to *CME Group, Inc., et al. v. Chicago Board Options Exchange, Inc. et al*, the lawsuit related to exercise rights. Under the terms of the Stipulation of Settlement (the Stipulation), the Settlement Class consists of:

- (A) All persons who at any time prior to June 2, 2008 simultaneously beneficially owned or possessed by delegation (i) at least one B-1 Membership, (ii) at least one ERP, and (iii) at least 27,338 shares of CBOT Holding Common Stock, or after the consummation of the CME merger transaction, at least 10,251.75 shares of CME Group Common Stock (the "Group A Settlement Class"); and (B) all persons who owned of record at least one ERP as of 5:00p.m., Chicago time, on the Eligibility Date (the "Group B Settlement Class").

Further terms of the settlement are available online for your reference at:

<http://www.cmegroup.com/company/membership/>

Sale Details

To facilitate potential Class members seeking to participate in the Group A Settlement Class, CME Group will begin offering for sale ERPs. Sales will be conducted beginning September 22, 2008 and ending October 5, 2008 through the CME Group Membership Department. Current ERP prices, as well as membership prices and trading information can be found online at

<http://www.cmegroup.com/company/membership/membership-pricing-cbot.html>

Depending upon market conditions, CME Group may choose to participate in the Settlement as a Group B Settlement Class member for some or all of its ERPs. More information regarding the settlement can be obtained from the Class counsel at

<http://www.cmegroup.com/company/membership/files/CBOEClassActionSettlementContactInfo.pdf>

More information regarding the sale of ERPs can be obtained from CME Group Membership Services at **312.435.3460**.

Sincerely,

 