

Frequently Asked Questions About the Stock Split

1. What is the stock split?

On May 24, 2012, CME Group declared a five-for-one stock split of the Company's Class A common stock, which was effected through a stock dividend. The distribution date for the stock split is July 20, 2012, for shareholders of record of the Company's Class A and Class B common stock (the "**Common Stock**") on July 10, 2012. In connection with the stock split, such shareholders will be issued four additional shares of Class A common stock of the Company for each share of Common Stock owned on that date.

As a result of the stock split, the number of issued and outstanding shares of Class A common stock will increase five-fold, and the price at which the stock trades is expected to be reduced by one-fifth as of July 23, 2012.

For example, if a shareholder owned 100 shares of CME Group Class A common stock on the record date and the market price was \$260.00 per share, then that shareholder's total investment value was \$26,000. After the stock split, the shareholder would have 500 shares of Class A common stock with an expected market price of approximately \$52.00 per share with an expected aggregate value of approximately \$26,000.

2. What was the record date?

The record date was July 10, 2012.

3. What is the distribution date?

The distribution date for the stock split is July 20, 2012.

4. What is the ex-dividend date?

NASDAQ has advised us that it has set July 23, 2012 as the ex-dividend date. The ex-dividend date is the first day that shares of CME Group Class A common stock will trade on a post-split basis at a post-split adjusted price. For example, if the closing stock price on July 20, 2012 is \$260.00 per share, the opening stock price on July 23, 2012 is expected to be approximately \$52.00 per share.

5. What happens if I sold some of my shares before the July 10th record date?

If you sold your shares before July 10th, you are not entitled to receive the additional split shares.

6. What happens if I bought or sold some shares between the record date and the payment date?

Trades that settled between the record date and the distribution date are considered "trades with distribution," those that ultimately entitle the buyer to the split shares even though the buyer did not own the shares on the record date. These trades have a "due bill" attached to them. A "due bill" is an IOU from the seller indicating that the buyer, not the seller who was holding the stock on the record date, is entitled to the split shares upon their issuance.

If you bought shares between July 11 and July 20, you are entitled to split shares based on your purchases, but such shares were distributed when the due bills settled a few days following the payment date (July 20th).

If you owned shares at the close of business on the record date (July 10th) and sold those shares between July 11 and July 20, your trade had a due bill attached to it and you will not receive the split shares. The split shares on the sold stock will be held and used to settle the due bills.

7. What are the new CME Group Share Requirements for Membership?

As a result of the stock split, the number of shares necessary for CME, CBOT and NYMEX Corporate Members requiring shares will increase correspondingly. That is, subsequent to the CME Group stock split the share requirements will be:

- CME Rule 106.J. Equity Member: 30,000 Shares
- CBOT Rule 106.J. Equity Member Firm - Full Division: 30,000 Shares
- CBOT Rule 106.J. Equity Member Firm - Associate Membership Division: 8,750 Shares
- CBOT Rule 106.I. Affiliate Member Firm – Full Division: 30,000 Shares
- CBOT Rule 106.I. Affiliate Member Firm – Associate Membership Division: 8,750 Shares
- CBOT Rule 106.I. Affiliate Member Firm – Membership Umbrella: 30,000 Shares
- CBOT Rule 106.S. Family of Funds Equity Member: 30,000 Shares
- NYMEX Rule 106.J. Member Firm: 30,000 Shares

Likewise the CME Group Joint Share Requirement will be 30,000 shares for one exchange; 45,000 shares for two exchanges and 60,000 shares for three exchanges.

Corporate members will receive their stock dividend Class A common shares in their account at our transfer agent, Computershare. Consequently, corporate members will automatically meet the updated CME Group Share requirement and will not need to take any action to satisfy the new share requirements necessary for their membership(s) held.

As before, clearing members wishing to receive equity exchange fee rates on their proprietary trading activity will need to maintain CME Group shares in accordance with Rule 106.J. requirements of the applicable exchange(s). Further, CBOT Clearing Members, which are not also equity member firms of CME or NYMEX and have a grandfathered share requirement of 4,725, shall continue to be grandfathered in with the share requirement adjusted accordingly for the stock split to 23,625.

8. If I am a record holder at the Company's transfer agent, how have my additional shares of CME Group Class A common stock been issued?

No stock certificates have been issued in connection with the split. All additional shares issued in the stock split to registered shareholders will be distributed through the Direct Registration System (DRS) electronic system. This means that you will have full ownership of your additional shares without the responsibility of holding the actual certificates. Existing CME Group stock certificates are still valid. **Do not destroy them.**

9. If I hold my shares in street name, when will I receive my shares?

Shares issued to street name holders are expected to appear in brokerage accounts on or after July 23, 2012. You should contact your broker for more information.

10. Do the shares I receive from the CME Group stock split result in taxable income?

We have been advised that, under current law, for United States federal income tax purposes, (1) the receipt of additional shares of Class A common stock as a result of this stock split will not result in any

taxable income, gain or loss to shareholders, (2) immediately after the stock split, the tax basis of the shares of Common Stock held by a shareholder prior to the stock split will be divided between such original shares and the new shares issued with respect to the original shares, and (3) the new shares will be deemed to have been acquired at the same time as the original shares with respect to which the new shares were issued. The laws of countries other than the United States may impose income taxes on the receipt of additional shares. The foregoing tax information is furnished for your assistance, but it is suggested that you consult your personal tax adviser.

11. What if I have more questions?

For more information about the stock split or your CME Group registered shareholder account at Computershare, please call CME Group Shareholder Relations at 312.930.3484.