

Memorandum

AUDIT INFORMATION BULLETIN

TO: Chief Compliance Officers #10-11
Chief Financial Officers
CME, CBOT and NYMEX Rule 106.J. Member Firms
CBOT Rule 106.I. and Rule 106.S. Equity Member Firms

FROM: Audit Department, Clearing House Division

DATE: October 1, 2010

SUBJECT: Reduction of CME Group Inc. Share Requirements for
Clearing Members and Corporate Equity Member Firms

CME Group Inc. is pleased to announce a reduction in the requisite number of Class A Shares of CME Group Inc. (“shares”) that clearing members and corporate equity members of CME, CBOT and NYMEX (collectively “equity member firms”) are required to have assigned for their member firm privileges. This share reduction will be effective on October 29, 2010 and affect equity member firms which have a share requirement of at least 8,000 shares.

Upon the effective date, the share requirement of an equity member firm of:

- One CME Group Exchange (i.e. CME, CBOT or NYMEX) will be reduced from 8,000 shares to 6,000 shares;
- Two CME Group Exchanges will be reduced from 12,000 shares to 9,000 shares; and
- Three CME Group Exchanges will be reduced from 16,000 shares to 12,000 shares.

CBOT Clearing Members, CBOT Rule 106.I. Affiliate Member Firms and CBOT Rule 106.J. Equity Member Firms which are not also equity member firms of CME or NYMEX and have a grandfathered share requirement of 4,725 (instead of 8,000) shall continue to be grandfathered in with that share requirement. In addition, the requirement for CBOT Rule 106.I. Affiliate Member Firms and CBOT Rule 106.J. Equity Member Firms with an Associate/B-2 membership shall continue to be 1,750 shares.

In mid-October, CME Group’s Shareholder Relations Department will provide written notification to existing equity member firms of their current share assignments. If the shares assigned for an equity member firm’s privileges are not 100% owned by the equity member firm, the equity member firm will be required to return the notification to the Shareholder Relations Department with specific instruction as to which shares are to be released on October 29, 2010.

If 100% of the shares are owned by and assigned for the equity member firm’s privileges, the shares in excess of the requirement for member firm privileges will be automatically released by Computershare on October 29, 2010. The equity member firm need not return the notification to the Shareholder Relations Department and the excess shares will be reflected in its Computershare account as “unrestricted” effective as of that date.

As a reminder, CME, CBOT and NYMEX member firm rules provide that 50% of the shares required for an equity member firm's membership privileges must be "firm owned" (i.e. owned by the member firm or a person, including a parent company with an acceptable proprietary interest in the member firm or, if permitted by the rule, a principal or employee of the member firm). The remaining 50% of the shares may be independently assigned.

If you have any questions, please call the Audit Department at (312) 930-3230 or at (212) 299-2120.