

CME Group Inc. Annual Meeting of Shareholders

May 7, 2008

Discussion of Forward-Looking Statements

Statements in this news release that are not historical facts are forward-looking statements. These statements are not guarantees of future performance and involve risks, uncertainties and assumptions that are difficult to predict. Therefore, actual outcomes and results may differ materially from what is expressed or implied in any forward-looking statements. Among the factors that might affect our performance are: our ability to obtain the required approvals and to satisfy the closing conditions for our proposed merger with NYMEX Holdings, Inc. and our ability to realize the benefits and control the costs of the proposed transaction; our ability to successfully integrate the businesses of CME Holdings and CBOT Holdings, including the fact that such integration may be more difficult, time consuming or costly than expected and revenues following the merger may be lower than expected; increasing competition by foreign and domestic entities, including increased competition from new entrants into our markets and consolidation of existing entities; our ability to keep pace with rapid technological developments, including our ability to complete the development and implementation of the enhanced functionality required by our customers; our ability to continue introducing competitive new products and services on a timely, cost-effective basis, including through our electronic trading capabilities, and our ability to maintain the competitiveness of our existing products and services; our ability to adjust our fixed costs and expenses if our revenues decline; our ability to continue to generate revenues from our processing services; our ability to maintain existing customers and attract new ones; our ability to expand and offer our products in foreign jurisdictions; changes in domestic and foreign regulations; changes in government policy, including policies relating to common or directed clearing or as a result of a combination with the Securities and Exchange Commission and the Commodity Futures Trading Commission; the costs associated with protecting our intellectual property rights and our ability to operate our business without violating the intellectual property rights of others; our ability to generate revenue from our market data that may be reduced or eliminated by decreased demand or the growth of electronic trading; changes in our rate per contract due to shifts in the mix of the products traded, the trading venue and the mix of customers (whether the customer receives member or non-member fees or participates in one of our various incentive programs) and the impact of our tiered pricing structure; the ability of our financial safeguards package to adequately protect us from the credit risks of clearing members; the ability of our compliance and risk management methods to effectively monitor and manage our risks; changes in price levels and volatility in the derivatives markets and in underlying fixed income, equity, foreign exchange and commodities markets; economic, political, geopolitical and market conditions; natural disasters and other catastrophes; our ability to accommodate increases in trading volume and order transaction traffic without failure or degradation of performance of our systems; our ability to execute our growth strategy and maintain our growth effectively; our ability to manage the risks and control the costs associated with our acquisition, investment and alliance strategy; our ability to continue to generate funds and/or manage our indebtedness to allow us to continue to invest in our business; industry and customer consolidation; decreases in trading and clearing activity; the imposition of a transaction tax on futures and options on futures transactions; and the seasonality of the futures business. More detailed information about factors that may affect our performance may be found in our filings with the Securities and Exchange Commission, including our most recent Annual Report on Form 10-K, which is available in the Investor Relations section of the CME Group Web site. We undertake no obligation to publicly update any forward-looking statements, whether as a result of new information, future events or otherwise.

Additional Information

This material is not a substitute for the proxy statement/prospectus and any other documents CME Group and NYMEX Holdings intend to file with the Securities and Exchange Commission (SEC). Investors and security holders are urged to read such proxy statement and any other such documents, when available, which will contain important information about the proposed transaction. The prospectus/proxy statement and other documents filed or to be filed by CME Group and NYMEX Holdings with the SEC are or will be, available free of charge at the SEC's website (www.sec.gov) or from CME Group by directing a request to CME Group, 20 South Wacker Drive, Chicago, IL 60606, Attention: Shareholder Relations, or from NYMEX Holdings by directing a request to World Financial Center, One North End Avenue, New York, NY 10282-1101, Attention: Investor Relations.

CME Group, NYMEX Holdings and their respective directors, executive officers and other employees may be deemed to be participants in the solicitation of proxies from the security holders of CME Group or NYMEX Holdings in connection with the proposed transaction. Information about CME Group's directors and executive officers is available in CME Group's proxy statement, dated March 15, 2007, for its 2007 annual meeting of stockholders, and information about NYMEX Holdings' directors and executive officers is available in NYMEX Holdings' proxy statement, dated April 9, 2007 for its 2007 annual meeting of shareholders. Additional information about the interests of potential participants will be included in the proxy statement/prospectus when it becomes available. This document shall not constitute an offer to sell or the solicitation of an offer to buy any securities, nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of any such jurisdiction. No offering of securities shall be made except by means of a prospectus meeting the requirements of Section 10 of the U.S. Securities Act of 1933, as amended.

NOTE: Unless otherwise noted, all references to CME Group volume, open interest and rate per contract information in the text of this document exclude CME Group's non-traditional TRAKRSSM products, for which CME Group receives significantly lower clearing fees of less than one cent per contract on average, as well as CME Group Auction MarketsTM products and Swapstream[®] products. Unless otherwise noted, all year, quarter and month to date volume is through 04/30/08.



CME Group

A CME/Chicago Board of Trade Company

2007 Overview

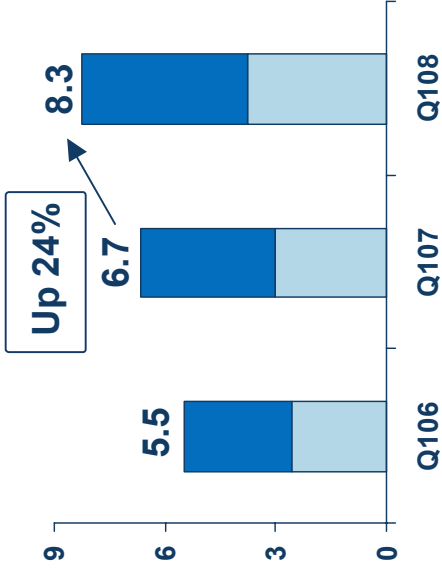
Terry Duffy, Executive Chairman

First-Quarter 2008 Business Update and Drivers of Future Growth

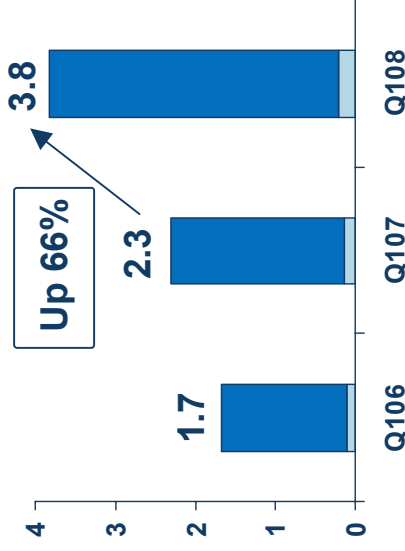
Craig Donohue, Chief Executive Officer

CME Group Q1 Pro forma ADV by Product Line

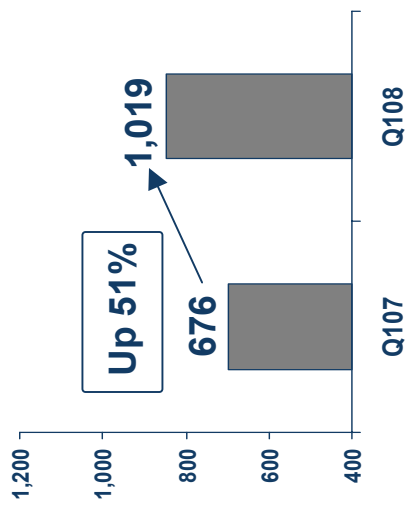
Interest Rates
(contracts in millions)



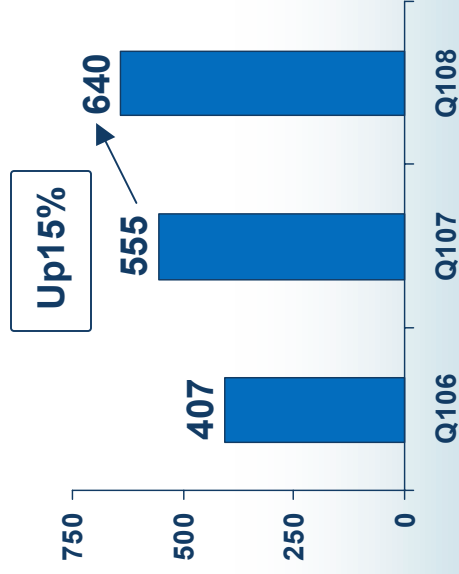
Equity Indexes
(contracts in millions)



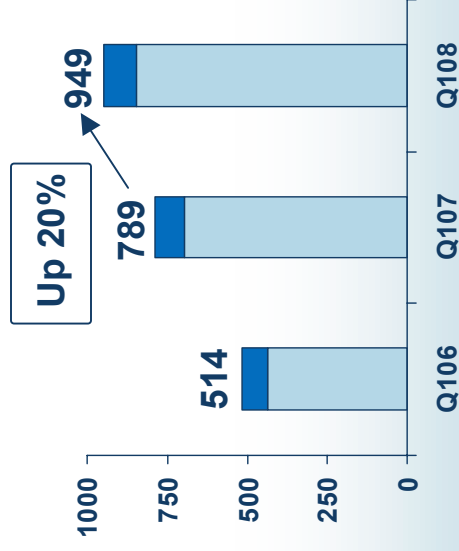
NYMEX on CME Globex
(contracts in thousands)



FX
(contracts in thousands)



Commodities/Alt. Investments
(contracts in thousands)



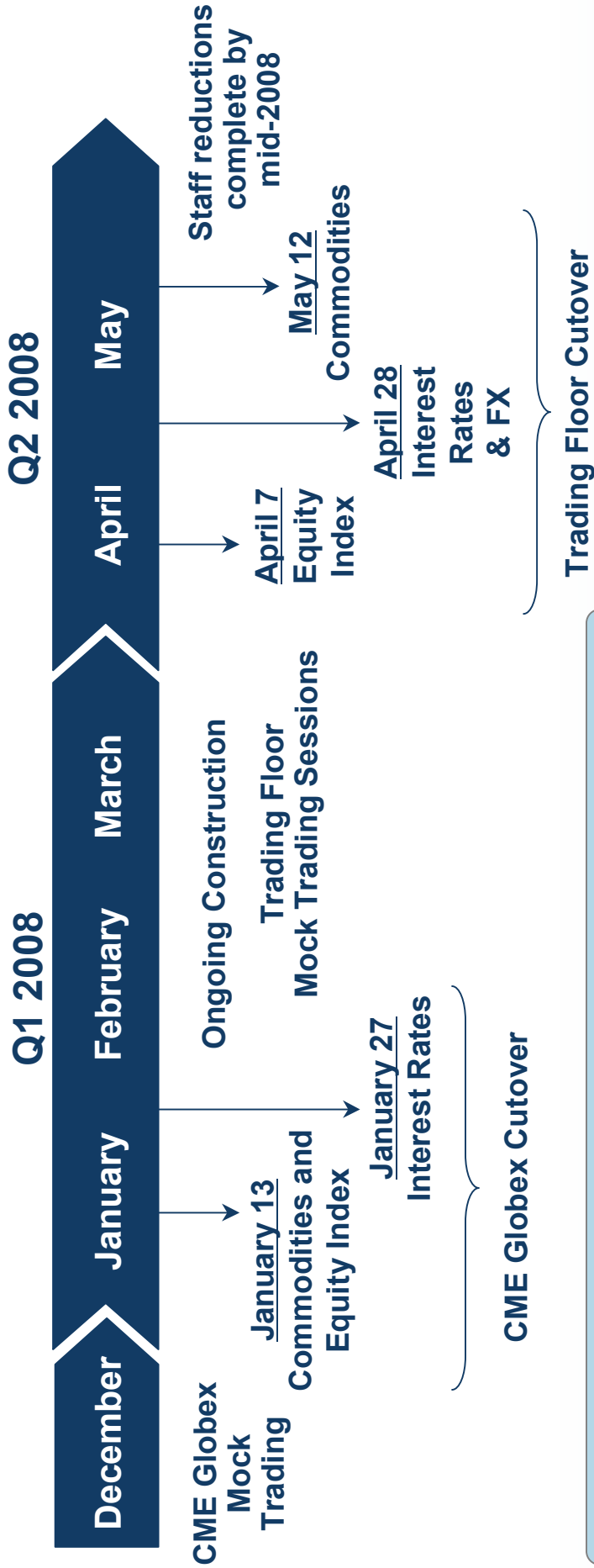
CME
CBOT
NYMEX on CME Globex

Growth rates are Q108 vs. Q107



Achieved Major Integration Milestones in 2008

Expense Synergies: \$150 Million
Revenue Synergies: \$75 Million



Expense synergies of \$22M in Q108; annualized 2008 synergies total \$87M, which is more than half way to the \$150 annualized run rate

CME Group / NYMEX – Compelling Transaction

Strategically Attractive

- Provides access to a full spectrum of commodity products
- Combines complementary product lines and shared technologies
- Enhances over-the-counter (OTC) capabilities
- Expands NYMEX product growth opportunities by leveraging CME Group's global capabilities (marketing, sales, distribution, relationships)
- Creates operational, risk management and product benefits for customers

Financially Compelling

- Approximately \$60 million in estimated expense synergies
- Potential growth opportunities
- Enhances operating scale advantages
- Expected to be accretive on a GAAP basis within 12-18 months post close

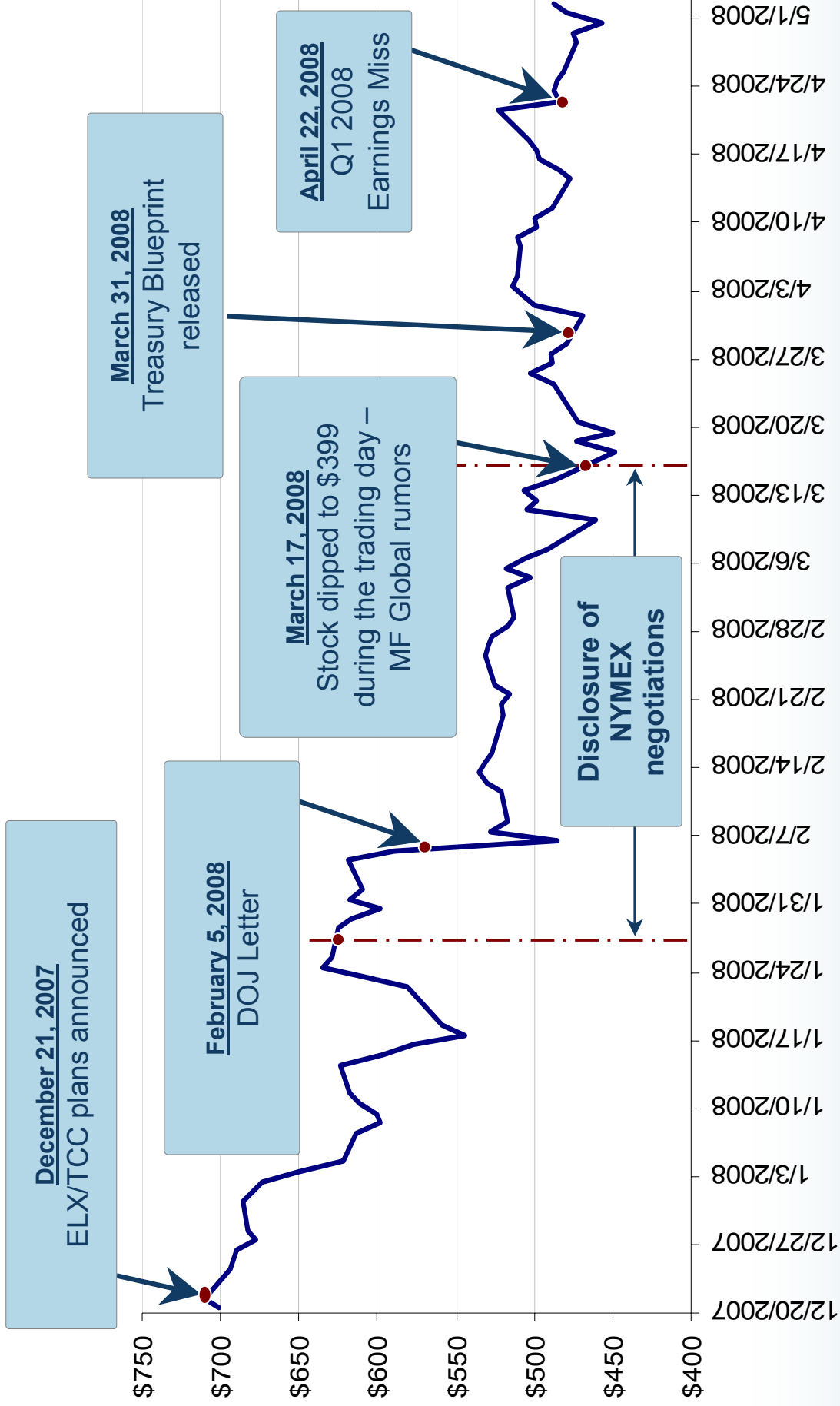
Expected to close in Q4 2008



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CME Group Daily Stock Close

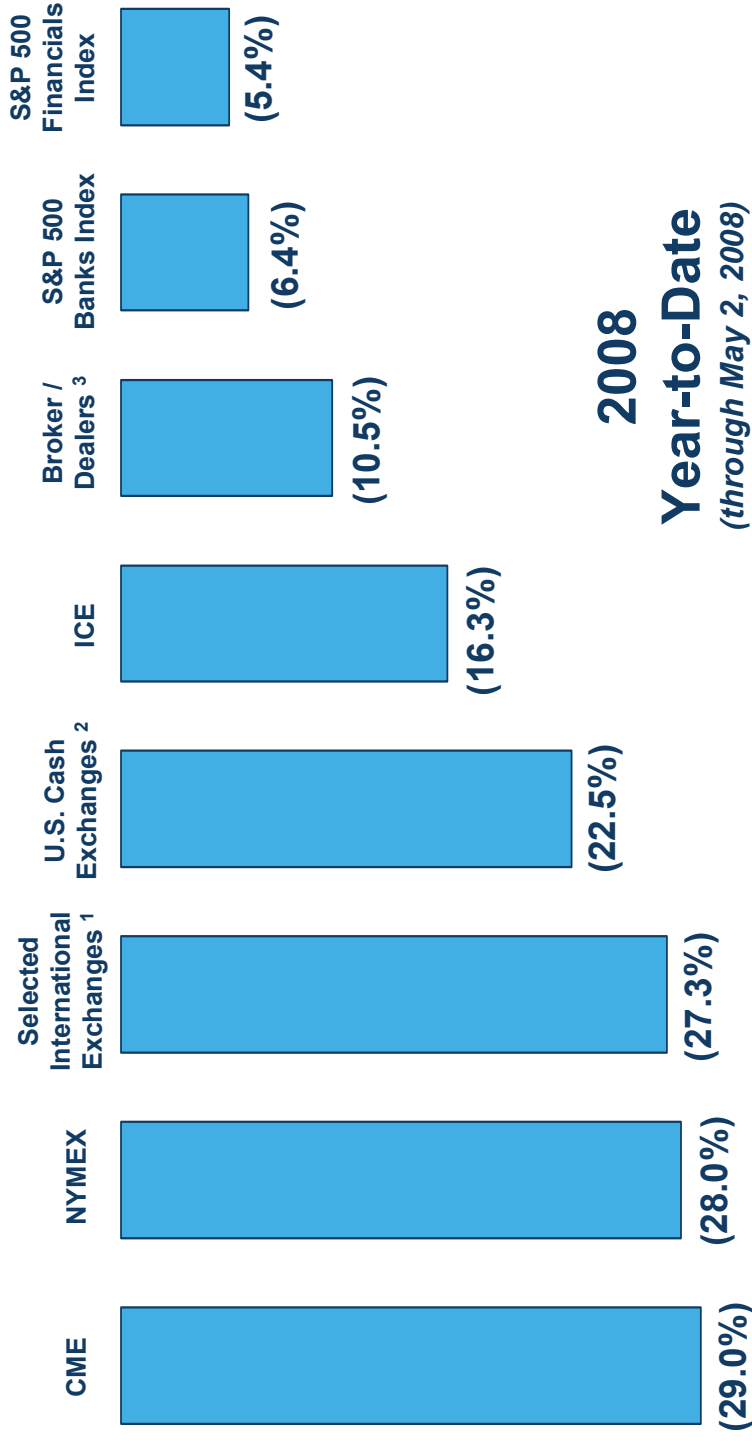


Series of Events and Headlines



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Indexed Stock Price Performance



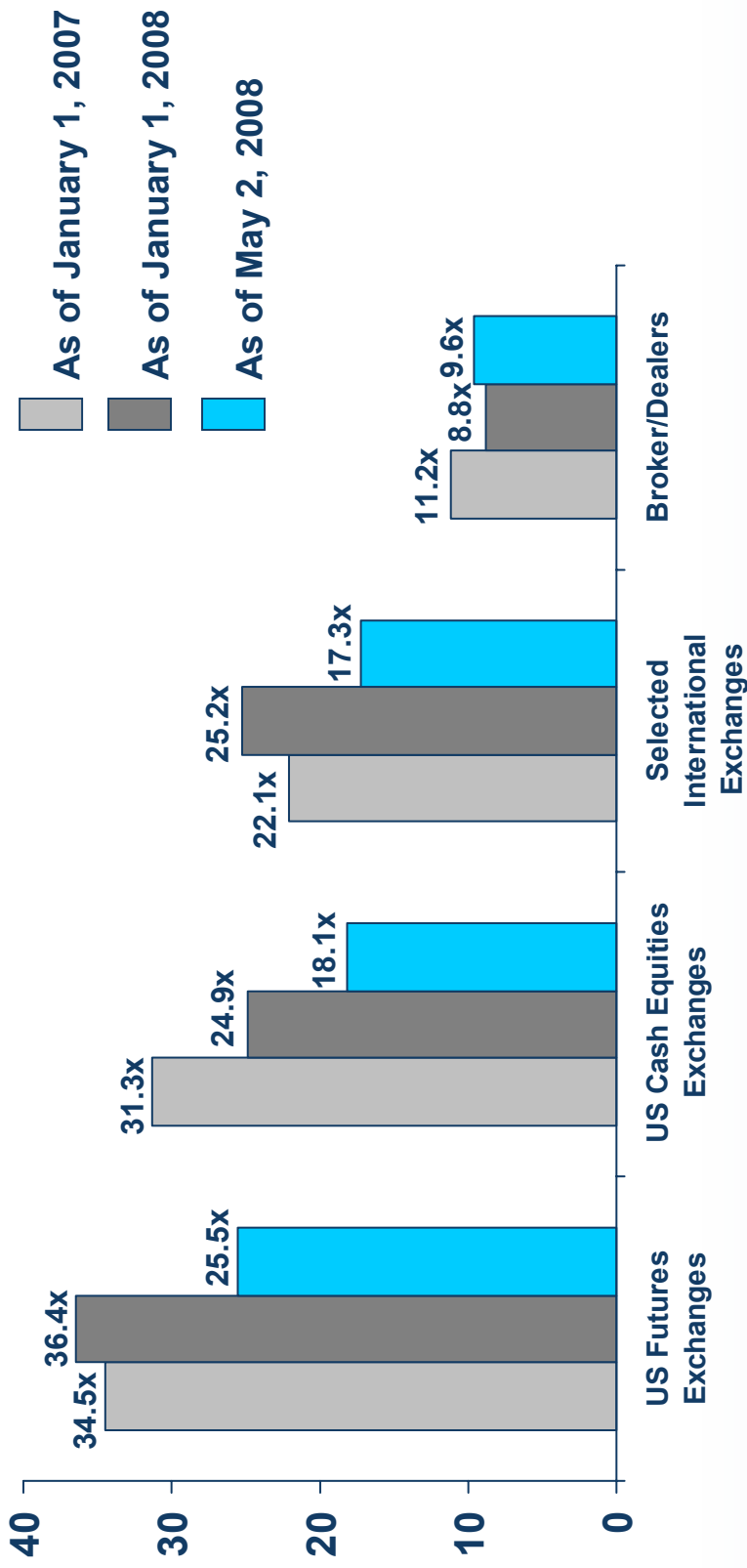
¹ Selected International Exchanges include: Deutsche Boerse, Hong Kong Exchanges and Clearing, Bovespa, London Stock Exchange, Singapore Exchange, Australian Stock Exchange, Bolsas y Mercados Espanoles and TSX Group

² U.S. Cash Exchanges include: NYSE Euronext and Nasdaq

³ Broker / Dealers include: Goldman Sachs, Morgan Stanley, Merrill Lynch and Lehman Brothers



Stock Price / Next Twelve Months Estimated EPS Trend Since 01-Jan-2007



1 U.S. Futures Exchanges includes CME Group, ICE and NYMEX

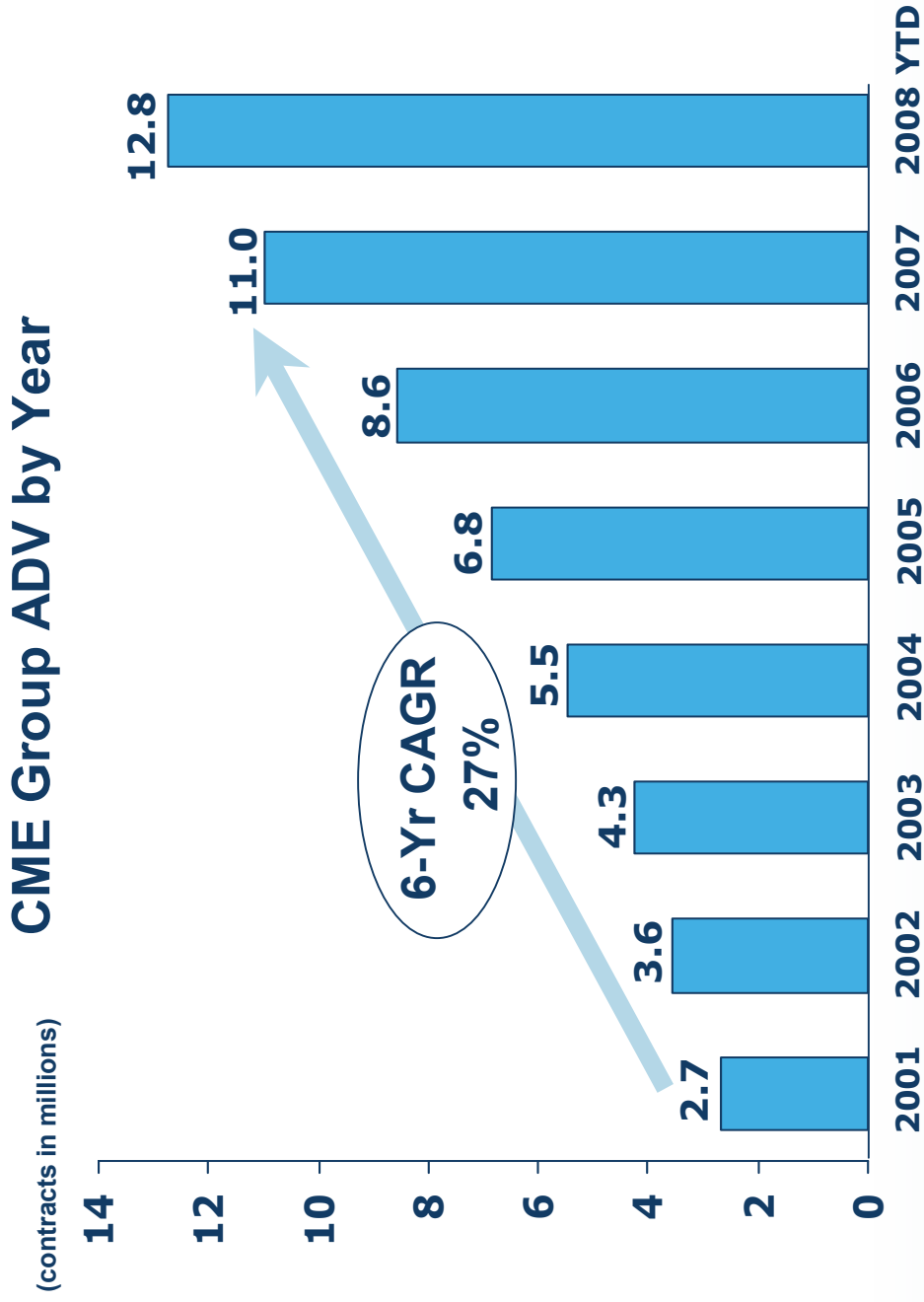
2 U.S. Cash Exchanges includes NYSE Euronext and Nasdaq

3 Selected International Exchanges includes Deutsche Boerse, Hong Kong Exchanges and Clearing, Bovespa, London Stock Exchange, Singapore Exchange, Australian Stock Exchange, Bolsas y Mercados Espanoles and TSX Group

4 Broker/Dealers includes Goldman Sachs, Morgan Stanley, Merrill Lynch and Lehman Brothers



Consistent Annual Volume Growth



We Are Focused on Fundamental Growth Drivers

Continued Strong Secular Growth Trends

Continued Strong Core Business Growth

Near-Term M&A Value Creation

Continued Transaction Processing Growth

Multiple Long-Term, Non-Core Growth Opportunities



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CME Fundamental Growth Drivers

Continued Strong Secular Growth Trends

- Greater need for risk management
- Growing investor sophistication
- Compelling value proposition compared to OTC
 - Capital efficiencies
 - Risk mitigation
- Growth in sovereign wealth funds, Asian central banks and other global customers



CME Fundamental Growth Drivers

Continued Strong Core Business Growth

- Continued migration/ electronification and growth in algorithmic trading
- Cross-selling across CME/CBOT and potentially NYMEX product suites/customer bases
- Continued global expansion:
 - Hubs in Sao Paulo, Seoul and Shanghai
 - Continued growth in non-RTH Globex volumes – up 71% Q1
 - Emphasis on global/emerging market products – currencies, commodities and indexes
 - Pursuing strategic partnerships with BRICK (Brazil, Russia, India, China, Korea) players – partnerships with BM&F, CFETS and KRX in place



CME Fundamental Growth Drivers

Continued Growth in Transaction Processing



- **Cross-investment**
- **Order-routing (Sept 08)**
- **Other commercial arrangements to be considered:**
 - Offshore collateral management
 - “Super-clearing” membership
 - Joint product development
- **Proposal for KOSPI 200 futures contract to be listed on CME Globex (2008)**
 - CME Group trade matching
 - KRX clearing and settlement
- **Six consecutive record quarters**
- **Overall ADV up to over 1M contracts**

CME Fundamental Growth Drivers

Near-Term M&A Value Creation

- **CME/CBOT merger: on track to achieve:**
 - \$150M/yr cost synergies
 - \$75M revenue/growth synergies
- **NYMEX acquisition: potential to achieve:**
 - \$60M cost synergies
 - Significant revenue/growth synergies



CME Fundamental Growth Drivers

Multiple Long-Term, Non-Core Growth Opportunities

Interest Rates

swapstream
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Cleared Swap

FX

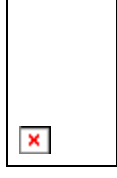
FXMarketSpace™
a Reuters | CME Company

OTC Options

Commodities

Exemption Petition for
OTC Swaps

Credit



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CME Group Competitive Strengths

- **Deep liquidity – industry leaders in every asset class**

* Interest Rates * Equities * FX * Agricultural * Energy

- **CME Globex – fast, reliable, scalable and widely distributed platform**
- **CME Clearing – well-capitalized, efficient, and safe**
- **Flexible transaction processing capability**
- **Proven track record of product innovation**
- **Deep and proven management team**



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Agricultural Commodities

Charlie Carey, Vice Chairman

Financial Update

Jamie Parisi, Chief Financial Officer

A Strong 2007 Versus 2006

CME Group Pro Forma Non-GAAP Financial Results

Total revenues:	+30% to \$2.1 billion
Operating margin:	61% vs. 52%
Net income:	+50% to \$817 million
Diluted earnings per share (EPS):	+51% to \$14.96

NOTE: See the CME Group Inc. Reconciliation of GAAP to Pro Forma Non-GAAP Measures within the February 5, 2008 earnings press release for detail related to the adjustments made to reach the pro forma results. CME Group Inc. pro forma non-GAAP results exclude merger-related costs and include CBOT operating results for the full quarter 3Q 2007.



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Q1 2008 Record Results Versus Q1 2007

CME Group Pro Forma Non-GAAP Financial Results

Total revenues:	+25% to \$625 million
Operating margin:	66% vs. 58%
Net income:	+57% to \$291 million
Diluted earnings per share (EPS):	+60% to \$5.39

Excluding Q1 2008 \$38.6 million tax benefit:

Net income*:	+36% to \$252 million
Diluted earnings per share (EPS)*:	+39% to \$4.67

See CME Group Reconciliation of GAAP to Pro Forma Non-GAAP Measures within the April 22, 2008 earnings press release for detail related to the adjustments made to reach the pro forma results. Q108 GAAP results included \$8.7 million of CBOT merger-related operating expenses, \$8.4 million of transaction costs related to the BM&F agreement, \$3.8 million related to the acquisition of CMA, and an \$8.4 million reduction of non-operating expense related to the CBOE ERP guarantee.

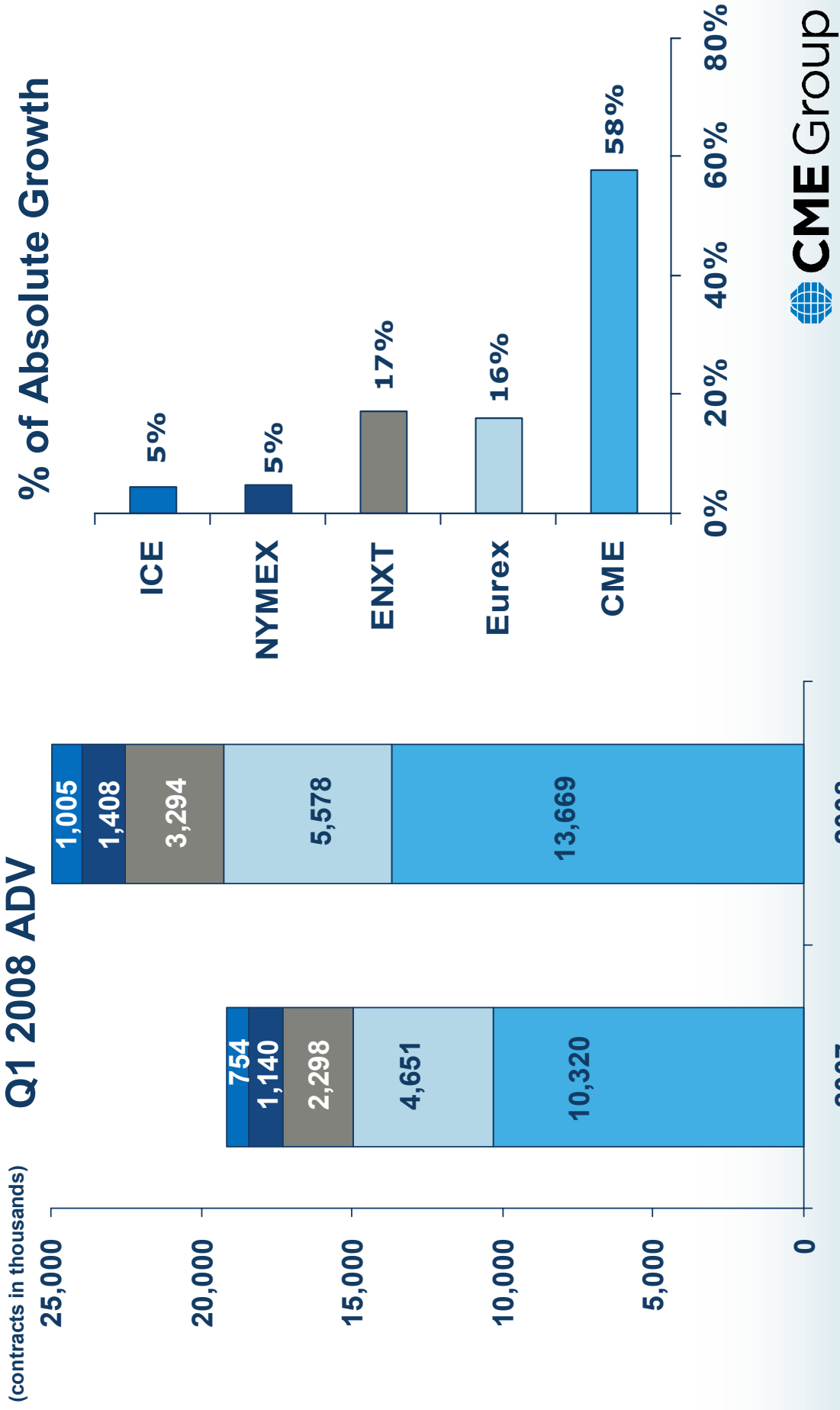
*Data points reflect what pro forma net income and pro forma diluted EPS would have been excluding the tax benefit. GAAP and pro forma results included a tax benefit of \$38.6 million due to a change in the Illinois state tax treatment for apportionment of revenues sourced within the state.



CME Group

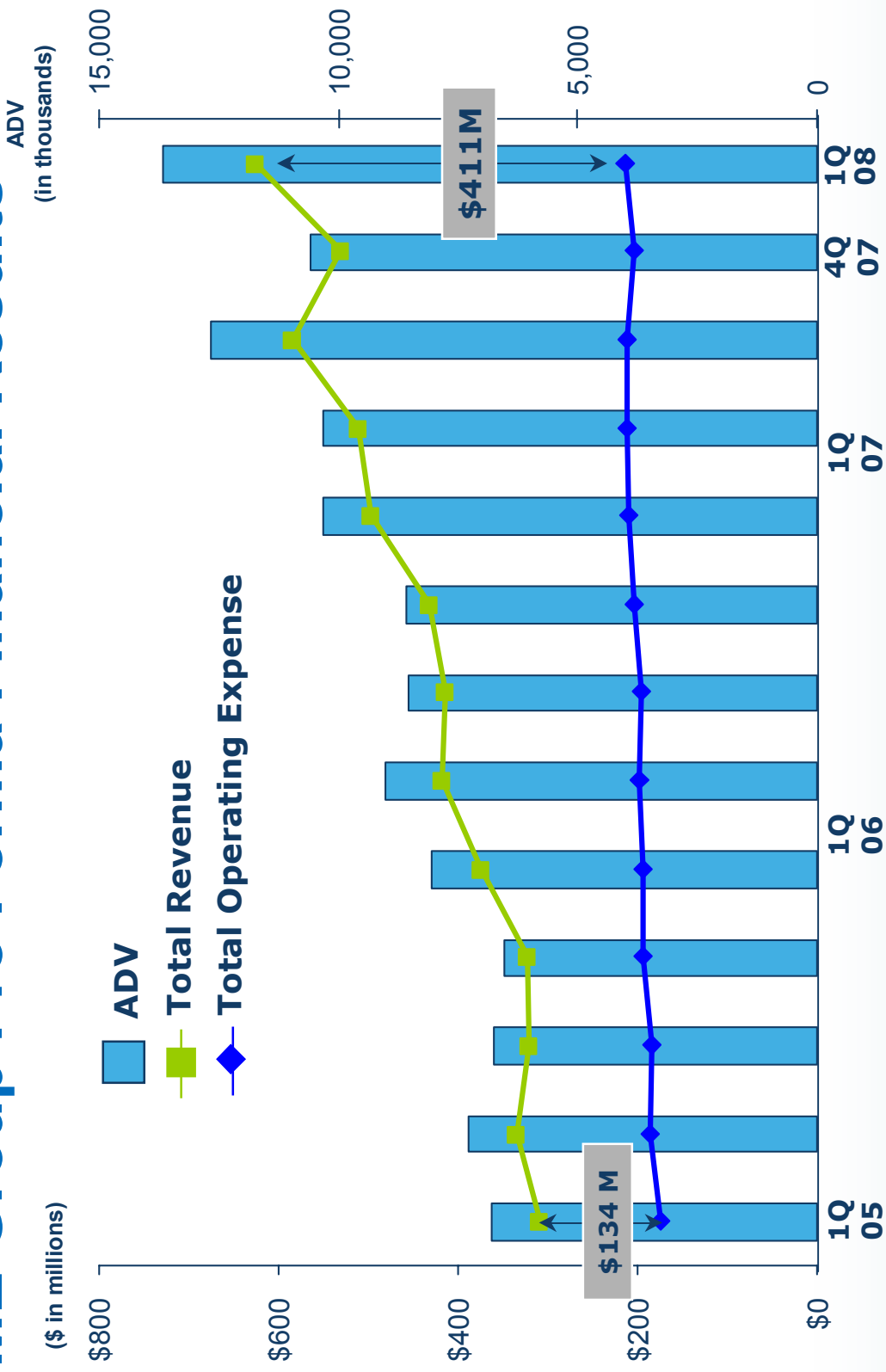
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Year Over Year ADV Growth



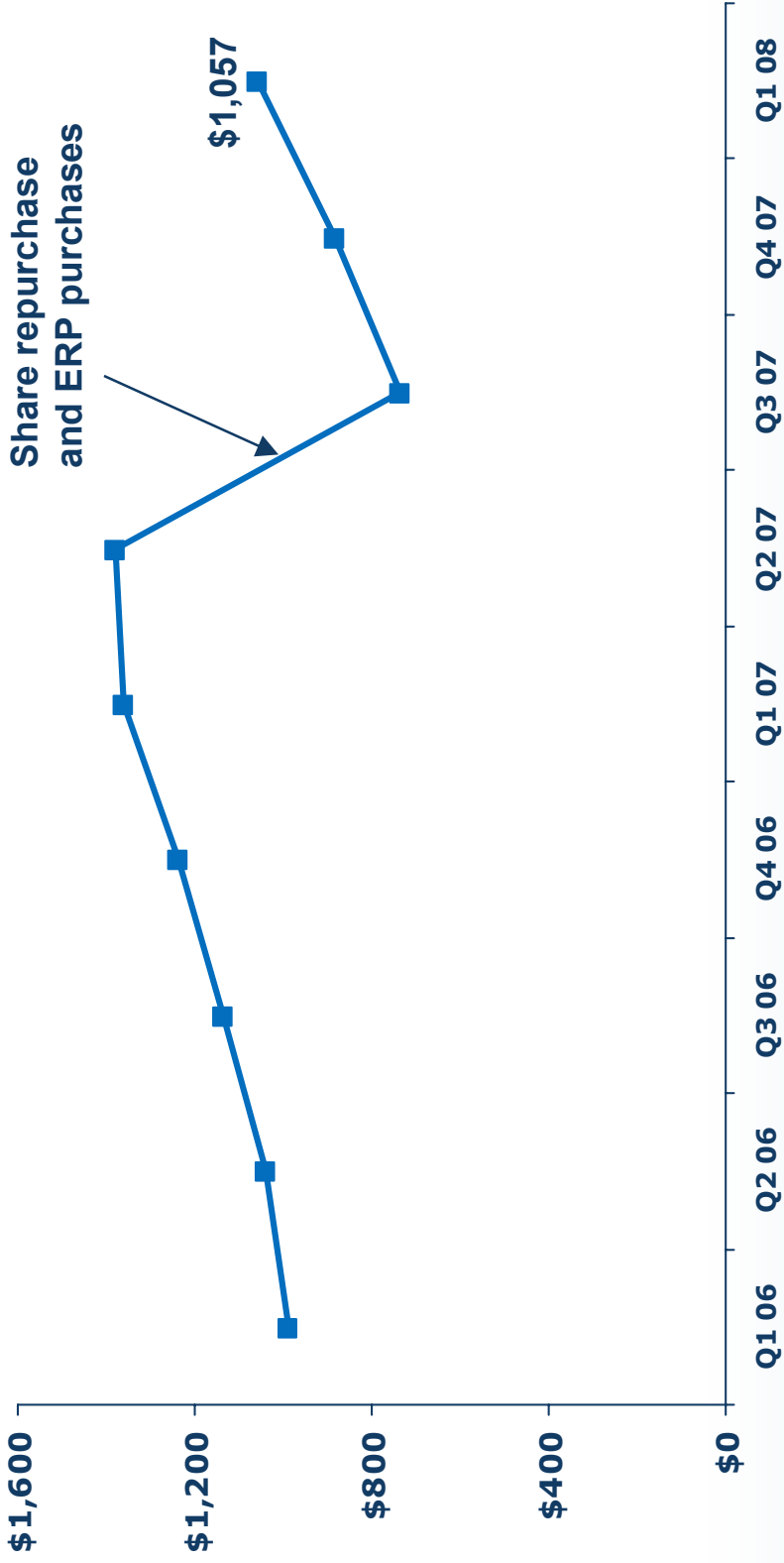
Notes: Individual Equity options, Equity Index options and SSF are excluded for Eurex and NYSE Euronext; NYMEX excludes Clearport
 Source: Company websites

CME Group Pro Forma Financial Results



Net Cash & Marketable Securities

(\$'s in millions)



—■— Cash & Marketable Securities (Net of Short Term Debt)



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