

CME Group and Dow Jones Indexes Announce Launch of FX Dollar Index and Futures

Provides More Precise, Convenient Trading of U.S. Dollar vs. Basket of Major Currencies

CHICAGO, Jun 8, 2010 (GlobeNewswire via COMTEX News Network) -- CME Group, (Nasdaq:CME) the world's leading and most diverse derivatives marketplace, and Dow Jones Indexes, a leading global index provider, today announced the launch of the new Dow Jones CME FX\$INDEX. The index will serve as the basis of a new futures contract, which is expected to launch in the third quarter 2010. The contracts will be listed with, and subject to, the rules and regulations of CME.

The new index combines six currency futures and represents the relative value of the U.S. dollar versus six major currencies. The currencies included are the Australian dollar, British pound, Canadian dollar, Euro, Japanese yen, and Swiss franc. The Dow Jones CME FX\$INDEX futures contract will provide a more efficient way for global market participants to trade a basket of six major currencies against the U.S. dollar.

"When we launched our joint venture with Dow Jones, the goal was to leverage the collective strengths of both companies and create new index benchmarks across multiple asset classes, as well as develop customized index products," said Scot Warren, CME Group's Managing Director of Equity Index Products and Services. "The launch of the new Dow Jones CME FX\$INDEX and the futures contract based on the index is the perfect intersection between index calculation and product development."

"This new currency index leverages Dow Jones Indexes' capabilities and CME Group's distribution experience and leading role in currency futures," said Michael A. Petronella, President Designate, Dow Jones Indexes. "The methodology as developed by CME Group includes currency-weighting of the index to reflect the economic realities as indicated by current Fed data, which makes the index a suitable strategic hedging instrument for market participants. This project is one example of how our joint venture will work to bring differentiated index products to market."

"Market participants have long shown an interest in trading a basket of currencies against the U.S. dollar as a means of managing their risk," said Derek Sammann, CME Group's Managing Director of FX and Interest Rate Products. "This new contract provides an easier way for customers to more precisely and conveniently lay off global currency risk with a single index. Additionally, portfolio managers can dynamically hedge their positions against the index using the six most liquid currency contracts traded at CME."

The Dow Jones CME FX\$INDEX represents a basket of the most frequently traded CME FX futures (Australian dollar, British pound, Canadian dollar, Euro FX, Japanese yen, and Swiss franc contracts) all traded against the U.S. dollar. The index is currency weighted and inversely quoted. When the U.S. dollar strengthens against the basket of currencies, the index goes down and when the dollar weakens against the basket of currencies, the index goes up. The Dow Jones CME FX\$INDEX is calculated as the basket value divided by US\$10,000.

The Dow Jones CME FX\$INDEX futures contract is designed for efficient hedging against the basket of currencies represented in the index.

Additional benefits include:

- Access to more than \$100 billion (USD) in daily FX liquidity
- The safety and security of CME Clearing
- Transparent market pricing
- Electronic access around the world, around the clock on CME Globex
- Ability to manage your entire currency portfolio with CME FX Products

For more information about the new dollar index, visit: www.djindexes.com or www.cmegroup.com/fxindex.

About CME Group

As the world's leading and most diverse derivatives marketplace, CME Group (www.cmegroup.com) is where the world comes to manage risk. CME Group exchanges offer the widest range of global benchmark products across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, agricultural commodities,

metals, weather and real estate. CME Group brings buyers and sellers together through its CME Globex electronic trading platform and its trading facilities in New York and Chicago. CME Group also operates CME Clearing, one of the largest central counterparty clearing services in the world, which provides clearing and settlement services for exchange-traded contracts, as well as for over-the-counter derivatives transactions through CME ClearPort. These products and services ensure that businesses everywhere can substantially mitigate counterparty credit risk in both listed and over-the-counter derivatives markets.

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About Dow Jones Indexes

Dow Jones Indexes (www.djindexes.com) is a leading full-service index provider that develops, maintains and licenses indexes for use as benchmarks and as the basis of investment products. Best-known for the Dow Jones Industrial Average, Dow Jones Indexes offers more than 130,000 equity indexes as well as fixed-income and alternative indexes, including measures of hedge funds, commodities and real estate. Dow Jones Indexes employs clear, unbiased and systematic methodologies that are fully integrated within index families. Dow Jones Indexes is part of CME Group Index Services LLC, a joint venture company which is owned 90 percent by CME Group Inc. (www.cmegroup.com) and 10 percent by Dow Jones & Company (www.dowjones.com), a News Corporation company (Nasdaq:NWS) (Nasdaq:NWSA) (ASX:NWS) (ASX:NWSLV) (www.newscorp.com).

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