CME Group

Special Executive Report

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CME Group Announces Publication and Dissemination of Volatility Indexes (VIX) for CBOT Corn and Soybean on June 6, 2011

Beginning on Monday, June 6, 2011, CME Group will publish the CBOE/CBOT Corn Volatility Index and CBOE/CBOT Soybeans Volatility Index on its website and disseminate the data through Market Data Platform and data vendors.

These new volatility Indexes are based on the same methodology developed by the Chicago Board Options Exchange (CBOE) for the CBOE Volatility Index®, or VIX®. CME Group currently publishes and disseminates the CBOE/NYMEX WTI Crude Oil Volatility Index and CBOE/COMEX Gold Volatility Index. The additional CBOE/CBOT Corn Volatility Index and CBOE/CBOT Soybean Volatility Index are the first dedicated measures of volatility available for agricultural commodities. They will provide an additional tool for market participants who have exposure to and closely monitor the volatility in the agricultural commodity markets.

The indexes use CBOT's real-time options market bid/ask quotes on CME Globex® as inputs and will offer direct, effective ways to measure market expectations of near-term implied price volatility of the underlying assets. More specifically, they measure the expected implied volatility over the next 30-day period by incorporating information from the volatility skew based on a wider range of strike prices rather than just at-the-money strikes. The volatility indexes isolate implied volatility components and provide a direct way to track volatility in the underlying assets.

The index values will be disseminated every 15 seconds by CBOE and by CME Group through their respective Market Data Platforms (MDP). In addition, these new volatility Index values will be available on www.cmegroup.com/vix and via the CME Group quote vendor systems. On every trading day, the index values will be disseminated from 9:45 am central time, 15 minutes after the market opens, until the market closes at 1:15 pm central time. The index values have two decimal points and the tick size is in 0.01 increments.

For purpose of research and back testing, historical index values for the CBOE/CBOT Corn Volatility Index and CBOE/CBOT Soybean Volatility Index are available at www.cmegroup.com/vix. Market participants can download the historical data for free after registering on the website.

If you require any additional information, please contact Randy Shao at 312-648-3795 or via e-mail at Renyuan.Shao@cmegroup.com; Fred Seamon at 312-634-1587 or via e-mail at Fred.Seamon@cmegroup.com; or Dave Lehman at 312-930-1875 or via e-mail at David.Lehman@cmegroup.com.