

PRESS RELEASE

日本取引所グループ プレスリリース



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May 31, 2021

Osaka Exchange, Inc.

Introduction of CME Group Petroleum Index™ Futures

Osaka Exchange, Inc. (OSE) is pleased to announce that it will list CME Group Petroleum Index™ Futures in line with the launch of the next-generation derivatives trading system (J-GATE 3.0) scheduled for September 21, 2021. The futures contract's underlying index is the CME Group Petroleum Index™, which is strongly linked* to WTI futures prices, a leading indicator of global crude oil prices.

*From the beginning of 2018 to the end of March 2021, the correlation coefficient between WTI futures prices and the CME Group Petroleum Index™ was 0.98 or more.

The CME Group Petroleum Index™ is an index calculated and published by CME Group and its component futures contracts are WTI Crude Oil Futures, RBOB Gasoline Futures and ULSD Heating Oil Futures* listed on New York Mercantile Exchange, which is one of the core markets of CME Group.

*As of May 31, 2021, the weights of each component are 72% for WTI Crude Oil Futures, 13% for RBOB Gasoline Futures and 15% for ULSD Heating Oil Futures. Weights are reviewed annually.

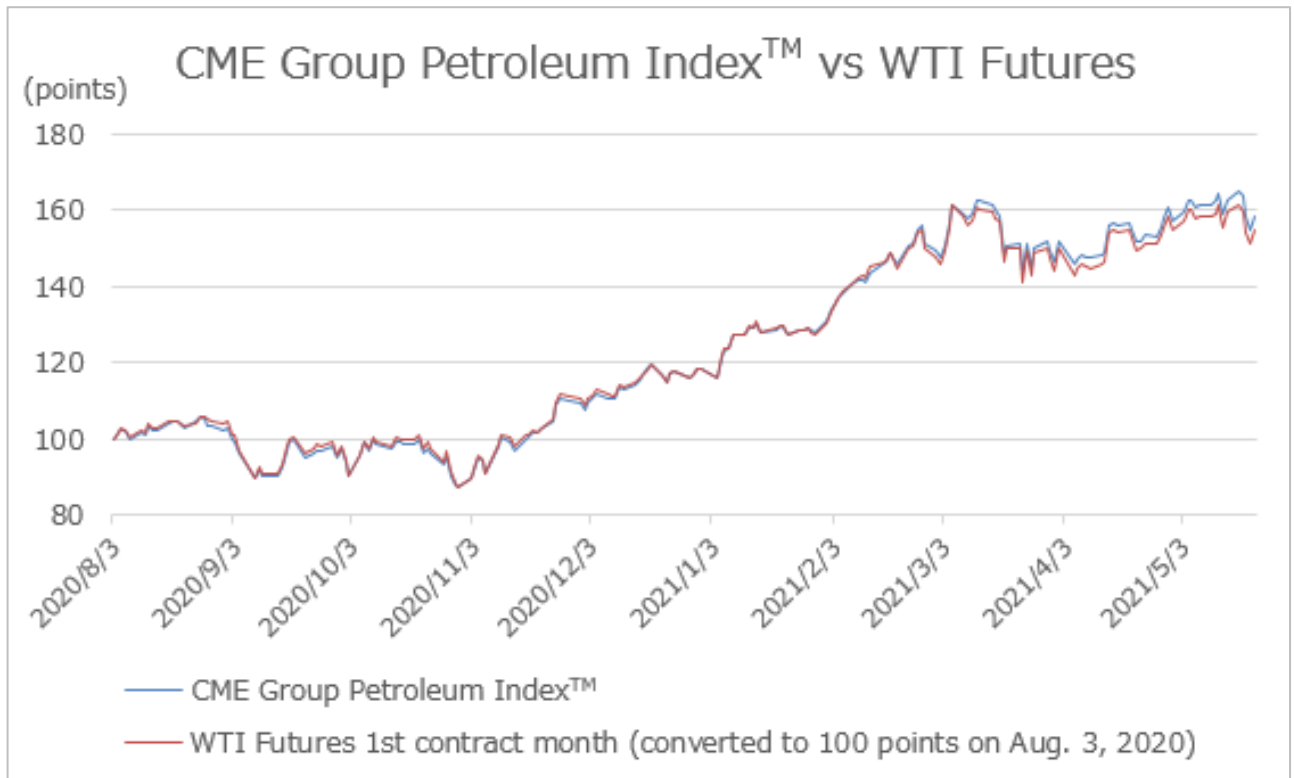
The listing of this futures contract will add crude oil-related commodities to OSE's product lineup for the first time. The futures contract has the following features which help investors, particularly individuals, to invest relatively easily in global crude oil market trends:

- A relatively small notional amount (between JPY one and two million per contract at the current crude oil price level)
- Cash-settled without physical delivery
- Transactions denominated in JPY

Please also refer to the following page for details of the index and futures contract.

<https://www.jpx.co.jp/english/derivatives/products/petroleum/cme/index.html>

(Reference: Trends in Index Values and WTI Futures Prices)



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