

CME Group Announces the Launch of National Balancing Point Henry Hub Basis Swap Futures and Options Contracts

CHICAGO, April 28, 2009 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group Inc., the world's largest and most diverse derivatives exchange, today announced new national balancing point Henry Hub swap futures and options contracts, scheduled to begin trading on May 10 for trade date May 11. These contracts are listed with, and subject to, the rules and regulations of NYMEX. The contracts will be available through CME ClearPort(R), a set of flexible clearing services open to OTC market participants to substantially mitigate counterparty risk and provide capital efficiencies across asset classes. The options contract will also be offered for trading on the New York trading floor.

The NBP is a notional trading location on the National Grid, the natural gas pipeline infrastructure operator of the United Kingdom, and is the most liquid natural gas trading location in Europe. The contracts will appeal to commercial participants involved in the international waterborne LNG market, as well as international LNG traders, global energy companies, national energy companies, utilities, and electricity generators.

The commodity code will be E2 for the futures contract and V1 for the options contract. The first listed month will be June 2009. Monthly contracts will be listed for 16 consecutive months through September 2010, with the expectation of listing an additional three consecutive months at the end of each quarter.

For more information, please visit www.cmegroup.com/clearport.

CME Group (www.cmegroup.com) is the world's largest and most diverse derivatives exchange. Building on the heritage of CME, CBOT and NYMEX, CME Group serves the risk management needs of customers around the globe. As an international marketplace, CME Group brings buyers and sellers together on the CME Globex electronic trading platform and on trading floors in Chicago and New York. By acting as the buyer to every seller and the seller to every buyer, CME Clearing virtually eliminates counterparty credit risk. CME Clearing also offers financial safeguards to help mitigate systemic risk, providing the security and confidence market participants need to operate, invest and grow. CME Group offers the widest range of benchmark products available across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, agricultural commodities, metals, and alternative investment products such as weather and real estate. CME Group is listed on NASDAQ under the symbol "CME."

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