

## CME Group Announces the Launch of Long-Term U.S. Treasury Bond Futures

### 'Ultra' Treasury Bond in Response to Customer Demand; Increased Treasury Issuance

CHICAGO, Sept 22, 2009 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group, the world's largest and most diverse derivatives marketplace, today announced the launch of Long-Term U.S. Treasury Bond futures, or "Ultra" Treasury Bonds, beginning in early first quarter 2010. This contract will be listed with, and subject to, the rules and regulations of the CBOT.

"The Long-Term Treasury Bond futures are being launched in response to strong customer demand for a contract that mimics the duration of a 30-year Treasury bond," said Robin Ross, [CME Group](#) Managing Director of [Interest Rate](#) Products. "The Ultra Bond contract will complement our existing benchmark U.S. Treasury complex and expand the range of risk management and trading opportunities for market participants."

Deliverable securities for the new Long-Term Bond future will comprise cash Treasury bonds with at least 25 years of remaining term to maturity. By comparison, deliverable securities for the existing Treasury Bond contract are bonds with remaining terms to maturity of 15 years or more. The recent fiscal policy shift toward greater issuance of long-term bonds has enabled CME Group to launch this contract targeted at this important part of the yield curve.

In all other respects, the specifications for the Ultra Bond futures closely resemble those for the existing Treasury Bond contract. They are identical in terms of their notional value, minimum tick size, contract critical dates, and coupon. Initially, the Exchange will list three March-quarterly delivery months in the Ultra Bond futures, beginning with the March 2010 expiry. There will be no modifications to the currently listed Treasury Bond futures contract specifications.

Additional information about the Ultra Treasury Bond futures and CME Group's other interest rate products can be found here: <http://www.cmegroup.com/trading/interest-rates/index.html>.

As the world's largest and most diverse derivatives marketplace, CME Group ([www.cmegroup.com](http://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(R) 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(R). 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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