

## **CME Group Announces the Launch of Clearing Services for Electricity Swap Futures**

CHICAGO, May 21, 2009 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group, the world's largest and most diverse derivatives exchange, today announced the launch of clearing services for two new electricity swap futures contracts, scheduled to launch on June 7 for trade date June 8. Clearing services will be available through CME ClearPort(R), a set of flexible clearing services open to over the counter (OTC) market participants to substantially mitigate counterparty risk and provide capital efficiencies across asset classes. These contracts are listed for trading by NYMEX through CME ClearPort, and are subject to NYMEX rules and regulations.

The swap futures contracts and their commodity codes will be: PJM PECO Zone 5 MW peak calendar money day-ahead LMP (4N) and PMJ PECO Zone 5 MW off-peak calendar month day-ahead LMP (4P).

Utilities and marketers will use these contracts to provide liquidity and transparency, in conjunction with the other zonal products cleared through CME ClearPort.

The first listed month will be July 2009. The contracts will be listed for current year plus the next five consecutive years. The peak contract will be 80 megawatt hours in size, and the off-peak contract will be five megawatt hours. The minimum price fluctuation will be \$0.05 per megawatt hour.

For more information, please visit [www.cmegroup.com/clearport](http://www.cmegroup.com/clearport).

CME Group ([www.cmegroup.com](http://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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