

CME Group Announces the Launch of S&P GSCI Crude Oil and Gold Excess Return Index Swaps and Excess Return Forwards

CHICAGO, Oct 15, 2009 /PRNewswire-FirstCall via COMTEX News Network/ -- CME Group, the world's largest and most diverse derivatives marketplace, today announced the launch of [cleared over-the-counter \(OTC\) swaps](#) on the S&P GSCI(R) Crude Oil Excess Return and the S&P GSCI Gold Excess Return Indices, as well as Forward contracts for the S&P GSCI Excess Return Index, all scheduled to begin trading November 2.

Clearing 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 neutral settlement prices across asset classes. These contracts are listed by CME for clearing only through CME ClearPort, and are subject to CME rules and regulations.

The [S&P GSCI indexes](#), published and maintained by S&P Indices, are publicly available commodity benchmarks representing the major commodity sectors, including energy, metals, and agriculture. The crude oil, gold and commodity excess return indexes reflect the returns generated by "rolling" the underlying futures contracts in addition to the value of the commodities represented by the index. The [new swaps](#) and forward offerings give market participants another venue for managing price risk related to crude oil, gold and the broadly diversified S&P GSCI.

As the world's largest and most diverse derivatives marketplace, CME Group (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.

"S&P GSCI(TM)," "S&P GSCI(TM) Index," "S&P GSCI(TM)" [Total/Excess/Spot] Return Index" and the "S&P GS(TM) Commodity Index" are trademarks of Standard & Poor's, which does not sponsor, sell, promote or endorse any index-linked financial products based on the indices. Such indices are not owned, endorsed, approved or associated with Goldman Sachs & Co. or its affiliates.

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