

Date: March 06, 2009	CME® New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs			
Listing Date	Sunday March 15, 2009 (Trade date, Monday March 16, 2009)			
Contract Name	S&P GSCI Excess Return Index Swap NP 09-05			
Description	Positions in the swap behave like a cash-settled future, except that there is a daily value adjustment cash flow. This cash flow is in addition to the normal mark-to-market amount, i.e., the settlement variation. The daily value adjustment is also called simply the "daily adjustment", and can be thought of as approximating the financing cost associated with a daily roll-over of a spot obligation. The rate for determining the daily adjustment is made available via SPAN on the CMEGroup FTP site. <i>For additional Clearing and Bookkeeping documentation, please reference Clearing House Advisory # 09-84.</i>			
Instrument Type	Cleared Only OTC Swap			
Product Code(s)	SES			
Ticker Symbol(s)	SES			
Trading Venue	CME ClearPort			
Trading Hours	6 PM to 5:15 PM (New York time) Sunday through Friday			
Contract Size	100 times the S&P GSCI Excess Return Commodity Index			
Valid Contract Months	5 months in the March quarterly cycle			
Initial Contract Months	June 2009, September 2009, December 2009, March 2010, June 2010			
Minimum Price Increment	0.001			
Value Per Tick	\$0.10			
Exercise Style	NA			
Exercise Price Intervals and Listings	NA			
Termination of Trading	The last business day of the contract month			
Final Settlement Price	As determined by S&P and published by CME Clearing House on the last trade date			
Position Accountability	10,000			
Minimum Reportable Level	1 contract			
Price Limits	NA			
Delivery	Cash settled			
Price Conventions	Trade Price	Information Contacts		
Actual Price	500.001	Cme.com Inquiries	Customer Service	(800) 331-3332
FEC	500.001	General Information	Products & Services	(312) 930-8213
TREX	0500001		Clearing House	(312) 207-2525
Unmatched Trade Notice	0500001	Performance Bond Information	Risk Management Dept.	(312) 648-3888
Trade Register Report	500.001	Clearing Fees	Clearing Fee Hotline	(312) 648-5470
FIXML Trade Register File	500.001	Reportable Levels and Position Limits/Accountability:	Market Regulation	(312) 347-4137
Settlement Price File	0500001			
SPAN File	0500001			
CME® Globex®	N/A			