

Date: March 10, 2010	CME[®] New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs		
Listing Date	Sunday March 21, 2010 (Trade date, Monday March 22, 2010)		
Contract Name	S&P GSCI Excess Return Index 2 Month Forward Swap NP 10-04 S&P GSCI Excess Return Index 3 Month Forward Swap		
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 and the cmegroup FTP site in several formats.		
Instrument Type	Cleared Only OTC Swap		
Product Code(s)	SE2 : S&P GSCI Excess Return Index 2 Month Forward Swap SE3 : S&P GSCI Excess Return Index 3 Month Forward Swap		
Ticker Symbol(s)	SE2 : S&P GSCI Excess Return Index 2 Month Forward Swap SE3 : S&P GSCI Excess Return Index 3 Month Forward Swap		
Trading Venue	CME ClearPort		
Trading Hours	6 PM to 5:15 PM (ET) Sunday through Friday		
Contract Size	100 times the S&P GSCI Excess Return Index 2 Month Forward and 100 times the S&P GSCI Excess Return Index 3 Month Forward		
Valid Contract Months	2 nearby serials plus 5 months in the March quarterly cycle		
Initial Contract Months	March 2010, April 2010, May 2010, June 2010, September 2010, December 2010, March 2011		
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		