



Date: June 16, 2010	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs							
Listing Date	June 28, 2010							
Contract Name	ERIS Interest-Rate Swap Futures NP 10-12							
Description	Futures designed to behave like standard fixed vs. floating USD denominated interest rate swaps on the 3 month LIBOR index, except that the accruals are included in the price. Rather than lump-sum semi-annual fixed or quarterly floating payments, accruals from each side of the swap are included in the daily mark-to-market. Products will trade on the ERIS platform (erisfutures.com), an exempt board of trade under CFTC regulation and a separate entity and not part of CME Group. CME Clearing is providing clearing services to ERIS, and all CME Class A clearing members are eligible to clear these contracts. Customer positions will clear through 30.7 secured accounts and customers must be Eligible Contract Participants under CFTC rules. From a functional perspective, these products behave exactly like any other cash-settled futures product.							
Instrument Type	FUT							
Ticker Symbols/ Product Codes	A distinguishing characteristic of the ERIS future at launch is that each deal for a given maturity date will be assigned a unique product code by the ERIS trading platform. To ease operational processing, ten product codes have been pre-assigned and should be staged in systems to prepare for launch. The products are true clones of each other: Z00001, Z00002, Z00003, Z00004, Z00005, Z00006, Z00007, Z00008, Z00009, Z00010							
Trading Venue	ERIS Platform							
Trading Hours	Virtually 24 hours per day, Sunday 5 PM CT through Friday 5 PM CT							
Contract Size	1,000,000.00 USD							
Valid Contract Months	A second distinguishing characteristic of ERIS futures is that any valid final settlement date over a 30 year time horizon may be selected at the deal level. The contract period code will identify the swap's maturity date, for example 20150623 for a swap ending on June 23, 2015.							
Initial Contract Months	As the maturity is defined at the deal level, a contract will be generated dynamically (top day) by CME Clearing once the trade is submitted. Thus no contracts are listed initially.							
Minimum Price Intervals	.000001							
Value Per Tick	\$0.01 USD							
Exercise Style	NA							
Exercise Price Intervals and Listings	NA							
Termination of Trading	Per ERIS platform rules and conventions							
Final Settlement Price	Per ERIS platform rules and conventions							
Position Limits	NA							
Minimum Reportable Level	NA							
Delivery	Cash settled							
Price Conventions	Futures Trade Price			Options Strike Price	Options Premium	Information Contacts		
Actual Price	99.999999	100.000000	100.000001	NA	NA	Cme.com Inquiries	Customer Service	(800) 331-3332
FEC	99.999999	100.000000	100.000001	NA	NA	General	Products &	(312) 930-8213



						Information	Services	
TREX	NA	NA	NA	NA	NA		Clearing House	(312) 207-2525
Unmatched Trade Notice	NA	NA	NA	NA	NA	Globex Information	Globex Control Center	(312) 456-2391
Trade Register Report	99.999999	100.000000	100.000001	NA	NA	Performance Bond Information	Risk Management Dept.	(312) 648-3888
FIXML Trade Register File	99.999999	100.000000	100.000001	NA	NA	Position Limits	Market Regulation	(312) 347-4137
Settlement Price File	999999990	1000000000	1000000010	NA	NA	Clearing Fees	Clearing Fee Hotline	(312) 648-5470
SPAN File	00000999999990	00001000000000	00001000000010	NA	NA			
CME® ClearPort®	NA	NA	NA	NA	NA			