
Exchange Notice

TO: Eris Exchange Participant Firms, Clearing Firms, and Brokers

FROM: Eris Exchange Control Center

NOTICE: #12-M2

DATE: September 26, 2012

SUBJECT: **UPDATE to Effective Date of changes described in Exchange Notice #12-M1: Notification of Changes to Publicly Accessible End of Day Informational Files**

This Notice serves to inform Participants of Eris Exchange, LLC ("Eris Exchange" or "Exchange") that the Exchange will be making the changes described in Exchange Notice #12-M1 effective October 1, 2012. The changes are described below.

Impact to Firms

Firms who consume the Eris Exchange publicly disseminated End of Day files located at <ftp://ftp.erisfutures.com> will need to confirm their systems to consume the existing files with the specified changes. The naming conventions of the existing files will not change, the changes to the files are specific to column heading changes and cell data changes.

Background

On a daily basis Eris Exchange publishes a suite of End of Day files on the Exchange's public ftp site <ftp://ftp.erisfutures.com> that provides information on the pricing and settlement of Eris Exchange Interest Rate Swap Futures.

Files and Changes

The below changes to the following files will take place effective October 1, 2012:

Eris_YYYYMMDD_ParCouponCurve_OIS

- Column D label will change from TRMVMDate to ErisPAIDate

Eris_YYYYMMDD_SwapPrices_OIS_VOI

- Column E label will change from TRMVMDate to ErisPAIDate
- Column Y label will change from PreviousTRMVM to PreviousErisPAI
- Column AE label will change from TRMVM (C) to ErisPAI (C)
- Column X, PreviousSettlementPrice will be rounded to 4 decimal places

For any questions regarding this Notice please contact the Eris Control Center at 888-587-2699 Option 1 or ErisControlCenter@erisfutures.com.

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