Eris Exchange
The Future of Swaps

Advisory Notice

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

FROM: Eris Exchange Control Center

ADVISORY: #11-01

DATE: February 9, 2011

SUBJECT: **Eris Exchange New Ticker Schema Release and Implementation**

On Monday, February 21, 2011, Eris Exchange will implement a new ticker symbol schema (Z code). Ticker symbols generated prior to Monday February 21, 2011 will remain in their current schema and will not be converted to the new schema.

This change is being implemented to better accommodate the clearing and back office systems with the assigning of fees to Eris Exchange interest rate swap futures. By placing an identifying character within the ticker symbol as described below the executed future will be identified with a tenor bucket where fees can be assigned accordingly.

Scope
Affects all firms that process Eris Exchange interest rate swap futures, for all new ticker symbols created after the effective date.

Description of New Ticker Schema
The first new trade for a given maturity date will be issued (by Eris Exchange systems) a ticker symbol comprised of Clearing Code 'Z(tenor category)0001', concatenated with the Period representing the maturity date in YYYYMMDD format. Tenor category will be:

ZA = 0 to 2 years tenor

ZB = 2+ to 5 years tenor

ZC = 5+ to 10 years tenor

ZD = 10+ years tenor

Example: Let us assume that the trade is a 10-year swap initiated on 16-Dec-2010 with settlement date of 20-Dec-2010 and coupon of 0.710. As the first trade that carries the maturity date 20-Dec-2020, it will be issued ticker symbol ZC000120201220. The C denotes that this is in the 5+ to 10 years tenor category.

Implementation of New Schema

The new schema has been tested and certified with CME systems and has been distributed to service bureaus for implementation and creation of new ticker symbols. SunGard has implemented the new ticker schema in their system, CSB #068 New Product: CME Group Adding 100 ERIS Interest Rate Swap Futures .

Impact to Clearing and Bookkeeping Systems

All trades executed on or after Monday, February 21, 2011, will be using the new ticker schema described above. Participant firms and clearing firms will need to adapt their systems to the new ticker schema by Monday, February 21, 2011.

Testing by Clearing and Bookkeeping Systems

If you need assistance with testing and verification of new schema into FCM and back office systems please contact the Eris Control Center 1-888-587-2699, Option 1.

For any questions regarding this advisory notice please contact the Eris Control Center by phone at 1-888-587-2699, Option 1, or by email ErisControlCenter@erisfutures.com.