

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday, June 15, 2026			
Product Exchange	CBOT Advisory# 26-148 (Update Price Conventions)			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	Options on 2-Year Eris SOFR Swap Futures	YIT	YIT	YIT
	Options on 5-Year Eris SOFR Swap Futures	YIW	YIW	YIW
	Options on 10-Year Eris SOFR Swap Futures	YIY	YIY	YIY
Description	Launch standard European 2-year Eris SOFR Swap Options, European 5-year Eris SOFR Swap Options, and European 10-year Eris SOFR Swap Options			
Instrument Type	Options			
Regulatory Class	Options			
Trading Venues	CME Globex & CME ClearPort			
Trading Hours	Globex: Sunday - Friday 5:00 p.m. CT with a daily maintenance period from 4:00 p.m. - 5:00 p.m. CT ClearPort: Sunday 5:00 p.m. – Friday 5:45 p.m. CT with no reporting Monday – Thursday from 5:45 p.m. – 6:00 p.m. CT			
Product Size	\$100,000			
Series Listing Convention	Monthly contracts listed for 4 consecutive months			
Initial Contracts	July 2026, August 2026, September 2026, October 2026			
Minimum Price Increment	YIT & YIW: 0.01 YIY: 0.02			
Value Per Tick / Currency	YIT & YIW: \$10.00 YIY: \$20.00			
Contract Multiplier (CVF)	\$100,000			
Exercise Style	European			
Block Eligible / Minimum Block Quantity	Yes / 50			
Exercise Price Intervals and Listings	YIT: ATM +/- 25 strike increments of 0.125 YIW: ATM +/- 30 strike increments of 0.25 YIY: ATM +/- 25 strike increments of 0.5			
Termination of Trading	Trading terminates Friday before 3rd Wednesday of contract month			

Final Settlement Increment	0.01					
Final Settlement Date	LTD					
Delivery	Physical-Exercised into Futures					
Price Conventions	Clearing Price	YIT: 2.01, 2.02 YIW: 2.01, 2.02 YIY: 2.02, 2.04	Globex Price	YIT: 201, 202 YIW: 201, 202 YIY: 202, 204	MDP 3.0 Channel	350
	Clearing Strike	YIT: 99.875 YIW: 99.75 YIY: 99.5	Globex Strike	YIT: 99875 YIW: 9975 YIY: 995	Strike Scale	4
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970
<p>Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.</p> <p>Pending All Relevant CFTC Regulatory Review Periods</p>						