

TO: Clearing Member Firms

FROM: CME Clearing

ADVISORY #: 16-219

SUBJECT: Settlement Curves for Eris Swap Futures, June 20th

DATE: June 3, 2016

As part of continuing efforts to ensure enhanced valuation and prudent risk management process for all products, CME Clearing will start incorporating Eris-specific order book and trade information in the end of day valuation curves for all Eris Swap Futures in Production on Monday, June 20, 2016.

Please contact CME Settlement Valuation (otcvaluations@cmegroup.com) for questions.