New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs	
Listing Date	**Trade Date Monday, December 3, 2018**
Product Exchange	**CBOT CH Advisory# 18-367 (Revised- Final Settlement Date)**
Product Name & Codes	see table below
Description	Eris Swap Futures
Instrument Type	Futures
Regulatory Class	Futures
Trading Venues	CME Globex & CME ClearPort
Trading Hours	Sunday - Friday 5:00 p.m. - 4:00 p.m. Central Time with a 60-minute break each day beginning at 4:00 p.m. CT
Product Size	$100,000
Series Listing Convention	**All Products:** 3 Months in the March Quarterly Cycle, on a rolling basis as well as all inherited Off-the-Run listings from Eris
Initial Contracts	**All Products:** Dec 18, Mar 19, Jun 19 & inherited Off-the-Run contract months
Minimum Price Increment	**LIT**: 0.0010 (Nearest 4 IMM expiries); 0.0020 (all subsequent expiries) **LIC**: 0.0010 (Nearest 6 IMM expiries); 0.0020 (all subsequent expiries)

Product Name & Codes

Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
2-Year Eris Swap Futures	LIT	LIT	LIT
3-Year Eris Swap Futures	LIC	LIC	LIC
4-Year Eris Swap Futures	LID	LID	LID
5-Year Eris Swap Futures	LIW	LIW	LIW
7-Year Eris Swap Futures	LIB	LIB	LIB
10-Year Eris Swap Futures	LIY	LIY	LIY
12-Year Eris Swap Futures	LII	LII	LII
15-Year Eris Swap Futures	LIL	LIL	LIL
20-Year Eris Swap Futures	LIO	LIO	LIO
30-Year Eris Swap Futures	LIE	LIE	LIE

	LID: 0.0010 (Nearest 10 IMM expiries); 0.0050 (all subsequent expiries) **LIW**: 0.0010 (Nearest 12 IMM expiries); 0.0050 (all subsequent expiries) **LIB**: 0.0020 (Nearest 12 IMM expiries); 0.0100 (all subsequent expiries) **LIY**: 0.0020 (Nearest 12 IMM expiries); 0.0100 (all subsequent expiries) **LII**: 0.0020 (Nearest 10* IMM expiries); 0.0100 (all subsequent expiries) *Changing to Nearest 12 IMM expiries when available **LIL**: 0.0020 (Nearest 10* IMM expiries); 0.0100 (all subsequent expiries) *Changing to Nearest 12 IMM expiries when available **LIO**: 0.0050 (Nearest 10* IMM expiries); 0.0200 (all subsequent expiries) *Changing to Nearest 20 IMM expiries when available **LIE**: 0.0050 (Nearest 20 IMM expiries); 0.0200 (all subsequent expiries)
Value Per Tick / Currency	**LIT**: $2 or $1 **LIC**: $2 or $1 **LID**: $5 or $1 **LIW**: $5 or $1 **LIB**: $10 or $2 **LIY**: $10 or $2 **LII**: $10 or $2 **LIL**: $10 or $2 **LIO**: $20 or $5 **LIE**: $20 or $5
Contract Multiplier (CVF)	All contracts: 1000
Exercise Style	N/A
Block Eligible / Minimum Block Quantity	Yes / 100
Exercise Price Intervals and Listings	N/A
Termination of Trading	Trading terminates on the date prior to the Maturity Date. The Maturity Date is the date tenor years forward of the effective date, subject to modified following business day conventions. For example, the 2-year March 2019 contract month’s Maturity Date will be 22 March 2021
Final Settlement Increment	0.0001
Final Settlement Date	LTD + 1
Delivery	Financial

Price Conventions	**Trade Prices**	101.002 101.005 101.01	**Option Strikes**	N/A	**Globex Prices**	1010020 1010050 1010100
	ITC Fractional Format	1010020 1010050 1010100	**ITC Fractional Indicator**	4	**MDP 3.0 Channel**	344
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
Pending All Relevant CFTC Regulatory Review Periods						