


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: October 5, 2022

ADVISORY #: 22-387

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, October 30, 2022, for trade date Monday, October 31, and pending all relevant CFTC regulatory review periods, please be advised that the Board of Trade of the City of Chicago, Inc. (CBOT or Exchange) will modify the listing of contract months for the products listed below on CME Globex, and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	Last Month Available for Trading
LIT	2-Year Eris Swap Futures	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	June 2023
LIC	3-Year Eris Swap Futures		
LID	4-Year Eris Swap Futures		
LIW	5-Year Eris Swap Futures		
LIB	7-Year Eris Swap Futures		
LIY	10-Year Eris Swap Futures		
LII	12-Year Eris Swap Futures		
LIL	15-Year Eris Swap Futures		
LIO	20-Year Eris Swap Futures		
LIE	30-Year Eris Swap Futures		
T1U	2-Year U.S. Dollar Interest Rate Swap Futures	2 quarterly months	June 2023
F1U	5-Year U.S. Dollar Interest Rate Swap Futures		
S1U	7-Year U.S. Dollar Interest Rate Swap Futures		
N1U	10-Year U.S. Dollar Interest Rate Swap Futures		

E1U	20-Year U.S. Dollar Interest Rate Swap Futures		
B1U	30-Year U.S. Dollar Interest Rate Swap Futures		

Information Contacts		
General Information	Products & Services	(312) 930-1000
Operations Information	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing