



## Special Executive Report

---

**DATE:** August 25, 2022  
**SER#:** 9040  
**SUBJECT:** Additional Contract Month Availability for Certain Eris SOFR Swap Futures Contracts

Effective Sunday, September 18, 2022, for trade date Monday, September 19, 2022, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will avail additional contract months for certain Eris SOFR Swap Futures contracts listed in the table below (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort, as more specifically described below (the "Rule Amendments").

Contract Title	CME Globex and CME ClearPort Code	Additional Contract Months
3-Year Eris SOFR Swap Futures	YIC	Dec 2019 through Sep 2020
4-Year Eris SOFR Swap Futures	YID	Dec 2018 through Sep 2020
5-Year Eris SOFR Swap Futures	YIW	Dec 2017 through Sep 2020
7-Year Eris SOFR Swap Futures	YIB	Dec 2015 through Sep 2020
10-Year Eris SOFR Swap Futures	YIY	Dec 2012 through Sep 2020
30-Year Eris SOFR Swap Futures	YIE	Jun 2014 through Sep 2020

The Rule Amendments are being implemented based upon customer feedback.

Please refer questions regarding this matter to:

Ted Carey	<a href="mailto:ted.carey@cmegroup.com">ted.carey@cmegroup.com</a>	212 299 2020
Steven Dayon	<a href="mailto:steven.dayon@cmegroup.com">steven.dayon@cmegroup.com</a>	312 213 5513
Jonathan Kronstein	<a href="mailto:jonathan.kronstein@cmegroup.com">jonathan.kronstein@cmegroup.com</a>	312 930 3472