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## Exchange Advisory

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TO: Eris Exchange Market Participants  
FROM: Eris Exchange Control Center  
ADVISORY: #17-02  
DATE: Monday, February 27, 2017  
SUBJECT: Settlement Curves for Eris Swap Futures, March 6

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As part of continuing efforts to ensure enhanced valuation and prudent risk management process for all products, CME will utilize additional order book and trade data in the Eris-specific curve used for end-of-day valuations for all Eris Swap Futures in Production as of Monday, March 6, 2017.

There are no impacts to customer-facing clearing or settlement systems. All existing business processes are unchanged.

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For questions, please contact Eris Exchange at [ErisControlCenter@erisfutures.com](mailto:ErisControlCenter@erisfutures.com) or 888-587-2699, Option 1