
Exchange Advisory

TO: Eris Exchange Market Participants

FROM: Eris Exchange Control Center

ADVISORY: #16-02

DATE: Friday, June 3, 2016

SUBJECT: Settlement Curves for Eris Swap Futures, June 20

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.

The corresponding CME Clearing Advisory #16-219 is available on [CME's Advisory Search web page](#).

Please contact Eris Exchange (clientservices@erisfutures.com) for more information, including testing details.

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