
Exchange Advisory

TO: Eris Exchange Market Participants

FROM: Eris Exchange Control Center and Market Regulation Department

ADVISORY: #15-04

DATE: September 17, 2015

SUBJECT: Adjustments to Minimum Block Size for RTH

This Exchange Advisory serves to notify Participants of Eris Exchange, LLC (“Eris Exchange” or “Exchange”) that:

- I. The Exchange is lowering the Minimum Block Size for Block Trades executed during RTH (7:00am – 5:00pm ET Monday – Friday, except holidays), as follows:

	Minimum Block Size	
Remaining Tenor	Trading Hours: RTH	Trading Hours: OTH
Less than 5 years	\$10mm notional 100 contracts	\$1.0mm notional 10 contracts
5 years or more	\$10mm notional 100 contracts	\$0.5mm notional 5 contracts

- II. The Exchange has filed a self-certification with the Commodity Futures Trading Commission to amend the Block Trade (Rule 601) and Contract Specifications (Rule 1101) rules accordingly.
- III. **Subject to regulatory review, these changes will become effective Thursday, October 1, 2015.**
- IV. There is no change to the Minimum Block Size during OTH.
- V. The Exchange continues to require reporting of all block trades during RTH within fifteen (15) minutes of the transaction for Eris Standards and within fifteen (15) minutes of the transaction, or by 4:35 pm ET, whichever comes first, for Eris Flexes.

All other requirements regarding Block Trades found in the Eris Exchange Rulebook and any applicable Exchange Advisory remain applicable.

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