



Eris Innovations- Columbus Day Markets & Settlement Process

Hello,

Just a reminder that Columbus Day, Monday October 10th is a CME Market Maker Holiday.

For the special case on Monday's settlement process:

Because of the Fed holiday, per CME's direction, Monday's Eris Libor & Eris SOFR settlement prices will reflect Friday market prices (with some small adjustments to accommodate the passage of one business day).

Please note, the use of Friday prices for Eris settlements will not align with other CME interest rate futures for Monday, which are being settled to Monday market levels (like any other trading day). This may cause a one-day spike in pay/collect for existing positions hedged with other CME interest rate futures, which will be resolved after Tuesday's settlement cycle.

Please let us know if you have any questions.

Regards,

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