

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 20-397
DATE: 10/19/2020
SUBJECT: ERIS Swap Future Transition to SOFR Discounting Complete

Please be advised that CME Clearing has successfully transitioned ERIS Swap Futures to SOFR discounting and price alignment.

The details of the change can be found at the link below

<https://www.cmegroup.com/content/dam/cmegroup/notices/clearing/2020/09/Chadv20-340.pdf>

For questions, please contact the CME Client Services Team at ccs@cmegroup.com or 312.207.2525.

Regards,
CME Clearing