

TO: Clearing Member Firms; Back Office Managers; CME Optimizer Users; CME CORE Users
FROM: CME Clearing
DATE: 02/07/23
ADVISORY #: 23-035
SUBJECT: **CME Optimizer Support for ERIS SOFR-based Swap Futures for Portfolio Margining**

To support the addition of ERIS SOFR-based Swap Futures to the portfolio margin program for IRS products on February 27th, 2023 in the Production environment Clearing Member firms that use CME Optimizer Software will need to include the following products in their position input files: YIA, YIB, YIC, YIT, YIW, YIY, YIL, YID, YII, YIO, YIE.

These products are already supported within the most recent Optimizer Software firms are currently running and can be tested in the New Release environment. Firms may contact the CME Post-Trade Services Team (PostTradeServices@cmegroup.com) with any questions on testing or the configuration of the Optimizer.

For more details, please review the following previously published advisories:

- CME Clearing Advisory:
<https://www.cmegroup.com/content/dam/cmegroup/notices/clearing/2023/02/Chadv23-032.pdf>