


**CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: November 13, 2023

ADVISORY #: 23-341

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Monday, November 27, 2023, for trade date Tuesday, November 28, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will amend the March 2024 coupon rates for all of the Eris SOFR Swap Futures and MAC SOFR Swap Futures contracts (the “Contracts”) as noted in the table below. There is no open interest in the March 2024 contract month of the Contracts.

Effective immediately, the Exchange will suspend trading and clearing of the March 2024 contract month of the Contracts and related calendar spreads until Tuesday, November 28, 2023.

Contract Title	Commodity Code	Rulebook Chapter	Current Coupon (%/year)	Increased Coupon (%/year)
1-Year Eris SOFR Swap Futures	YIA	62	4.00	4.25
2-Year Eris SOFR Swap Futures	YIT	62	3.50	4.00
3-Year Eris SOFR Swap Futures	YIC	62	3.50	4.50
4-Year Eris SOFR Swap Futures	YID	62	3.25	4.75
5-Year Eris SOFR Swap Futures	YIW	62	3.25	4.25
7-Year Eris SOFR Swap Futures	YIB	62	3.25	4.25
10-Year Eris SOFR Swap Futures	YIY	62	3.25	4.25
12-Year Eris SOFR Swap Futures	YII	62	3.25	4.00
15-Year Eris SOFR Swap Futures	YIL	62	3.25	4.25
20-Year Eris SOFR Swap Futures	YIO	62	3.25	4.00
30-Year Eris SOFR Swap Futures	YIE	62	3.00	4.00
2-Year MAC SOFR Swap Futures	T1S	63	3.50	4.00

5-Year MAC SOFR Swap Futures	F1S	63	3.25	4.25
7-Year MAC SOFR Swap Futures	S1S	63	3.25	4.25
10-Year MAC SOFR Swap Futures	N1S	63	3.25	4.25
20-Year MAC SOFR Swap Futures	E1S	63	3.25	4.00
30-Year MAC SOFR Swap Futures	B1S	63	3.00	4.00

<b>Information Contacts</b>		
<b>General Information</b>	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing