



SER-9099: Additional Increase of the March 2023 Coupon Rates for all of the Eris US Dollar Swap Futures, Eris SOFR Swap Futures, Eris BSBY Swap Futures, MAC SOFR Swap Futures, and MAC US Dollar Swap Futures Contracts

Eris Market Makers and others: As per below, please note CME is modifying the coupons on the **Eris SOFR Mar 2023**, **Eris Libor Mar 2023** and **Eris BSBY Mar 2023** contracts, and they will be unavailable for trading until Monday, Dec 5.

New coupon levels are available in the link below.

In a process modification from previous coupon changes, the new coupons will be published in the Eris daily instrument files starting with trade date Friday, November 18.

Regards,

**Laurence Brazeau** | Eris Innovations | Director, Operations & Technology

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**Date:** Thursday, November 17, 2022 at 3:00 PM

**To:** Control Center <[eriscontrolcenter@erisfutures.com](mailto:eriscontrolcenter@erisfutures.com)>

**Subject:** [EXTERNAL] SER-9099: Additional Increase of the March 2023 Coupon Rates for all of the Eris US Dollar Swap Futures, Eris SOFR Swap Futures, Eris BSBY Swap Futures, MAC SOFR Swap Futures, and MAC US Dollar Swap Futures Contracts

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<b>To</b>	Members, Member Firms and Market Users
<b>From</b>	CME Group Research and Product Development
<b>Advisory Number</b>	SER-9099
<b>Advisory Date</b>	November 17, 2022
<b>Effective Date</b>	December 5, 2022

## IR Advisory

Effective Sunday, December 4, 2022, for trade date Monday, December 5, 2022, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will increase the March 2023 coupon rates for the Eris US Dollar Swap Futures, Eris SOFR Swap Futures, MAC SOFR Swap Futures and MAC US Dollar Swap Futures contracts (the “Contracts”) as noted in the table below. There is no open interest in the March 2023 contract month of the Contracts.

Effective immediately, the Exchange will suspend trading and clearing of the March 2023 contract month of the Contracts and related calendar spreads until trade date Monday, December 5, 2022.

Inquiries regarding this matter may be directed to:

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Neither futures trading nor swaps trading are suitable for all investors, and each involves the risk of loss. Swaps trading should only be undertaken by investors who are Eligible Contract Participants (ECPs) within the meaning of Section 1a(18) of the Commodity Exchange Act. Futures and swaps each are leveraged investments and, because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for either a futures or swaps position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles and only a portion of those funds should be devoted to any one trade because traders cannot expect to profit on every trade.

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