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To	Clearing Member Firms; Back Office Managers; CME Optimizer Users; CME CORE Users
Advisory Number	23-035
Notice Date	February 07, 2023
Effective Date	February 27, 2023

CME Optimizer Support for ERIS SOFR-based Swap Futures for Portfolio Margining - Effective February 27, 2023

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.

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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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