

SER-9139: Increase of the June 2023 Coupon Rates for CERTAIN 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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To	Members, Member Firms and Market Users
From	CME Group Research and Product Development
Advisory Number	SER-9139
Advisory Date	February 9, 2023
Effective Date	February 27, 2023

IR Advisory

Effective Sunday, February 26, 2023, for trade date Monday, February 27, 2023, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will increase the June 2023 coupon rates for certain Eris US Dollar Swap Futures, Eris SOFR Swap Futures, Eris BSBY Swap Futures, MAC SOFR Swap Futures and MAC US Dollar Swap Futures contracts (the “Contracts”) as noted in Table 1. below. There is no open interest in the June 2023 contract month of the Contracts.

Effective immediately, the Exchange will suspend trading and clearing of the June 2023 contract month of the Contracts and related calendar spreads until trade date Monday, February 27, 2023.

Inquiries regarding this matter may be directed to:

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