



## Special Executive Report

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**DATE:** August 9, 2019

**SER#:** 8435

**SUBJECT:** Reduction of the Coupon Rates of the December 2019 Contract Month of the 5-Yr, 20-Yr, and 30-Yr USD Interest Rate Swap Futures, and the 3-Yr, 4-Yr, 5-Yr, 12-Yr, 15-Yr, 20-Yr, and 30-Yr Eris Swap Futures Contracts

Effective Sunday, August 25, 2019, for trade date Monday, August 26, 2019, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will reduce the December 2019 coupon rates for the US Dollar Interest Rate Swap Futures and the Eris Swap Futures contracts (the "Contracts") as noted in the table below. There is no open interest in the December 2019 contract month of the Contracts.

The Contracts are available for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort.

Effective immediately and until Sunday, August 25, 2019 for trade date Monday, August 26, 2019, the Exchange shall suspend trading and clearing of the December 2019 contract months of the Contracts.

Contract Title	Commodity Code	Rulebook Chapter	Current Coupon (%/year)	Amended Coupon (%/year)
5-Year US Dollar Interest Rate Swap Futures	F1U	CBOT 52	2.50	1.50
20-Year US Dollar Interest Rate Swap Futures	E1U	CBOT 60	3.00	1.75
30-Year US Dollar Interest Rate Swap Futures	B1U	CBOT 54	3.00	1.75
3-year Eris US Dollar Swap Futures	LIC	CBOT 61	2.50	1.50
4-year Eris US Dollar Swap Futures	LID	CBOT 61	2.50	1.50
5-year Eris US Dollar Swap Futures	LIW	CBOT 61	2.50	1.50
12-year Eris US Dollar Swap Futures	LII	CBOT 61	2.75	1.75
15-year Eris US Dollar Swap Futures	LIL	CBOT 61	2.75	1.75
20-year Eris US Dollar Swap Futures	LIO	CBOT 61	3.00	1.75
30-year Eris US Dollar Swap Futures	LIE	CBOT 61	3.00	1.75

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