



Special Executive Report

DATE: August 19, 2019

SER#: 8437

SUBJECT: Reduction of the Coupon Rates of the December 2019 Contract Month of the 10-Yr USD Interest Rate Swap Futures and the 10-Yr Eris Swap Futures Contracts

Effective Sunday, September 1, 2019 and Monday, September 2, 2019, for trade date Tuesday September 3, 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 Friday, August 16, 2019 and until Sunday, September 1, 2019 and Monday, September 2, 2019 for trade date Tuesday, September 3, 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) |
|--|----------------|------------------|-------------------------|-------------------------|
| 10-Year US Dollar Interest Rate Swap Futures | N1U | CBOT 53 | 2.75 | 1.50 |
| 10-Year Eris US Dollar Swap Futures | LIY | CBOT 61 | 2.75 | 1.50 |

Inquiries regarding this matter may be directed to:

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