



Special Executive Report

DATE: March 11, 2022

SER#: 8954

SUBJECT: Increase of the September 2022 Coupon Rates for all of the Eris US Dollar Swap Futures, Eris SOFR Swap Futures, and MAC SOFR Swap Futures Contracts

Effective Sunday, March 27, 2022, for trade date Monday, March 28, 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 September 2022 coupon rates for all of the Eris US Dollar Swap Futures, Eris SOFR Swap Futures, and MAC SOFR Swap Futures contracts (the "Contracts") as noted in the table below. There is no open interest in the September 2022 contract month of the Contracts.

Effective immediately, the Exchange will suspend trading and clearing of the September 2022 contract month of the Contracts and related calendar spreads until Monday, March 28, 2022.

| Contract Title | Commodity Code | Rulebook Chapter | Current Coupon (%/year) | Increased Coupon (%/year) |
|-------------------------------------|----------------|------------------|-------------------------|---------------------------|
| 2-Year Eris US Dollar Swap Futures | LIT | 61 | 1.25 | 2.25 |
| 3-Year Eris US Dollar Swap Futures | LIC | 61 | 1.50 | 2.25 |
| 4-Year Eris US Dollar Swap Futures | LID | 61 | 1.50 | 2.00 |
| 5-Year Eris US Dollar Swap Futures | LIW | 61 | 1.50 | 2.00 |
| 7-Year Eris US Dollar Swap Futures | LIB | 61 | 1.50 | 2.00 |
| 10-Year Eris US Dollar Swap Futures | LIY | 61 | 1.75 | 2.25 |
| 12-Year Eris US Dollar Swap Futures | LII | 61 | 1.75 | 2.25 |
| 15-Year Eris US Dollar Swap Futures | LIL | 61 | 1.75 | 2.25 |
| 20-Year US Dollar Eris Swap Futures | LIO | 61 | 1.75 | 2.25 |
| 30-Year US Dollar Eris Swap Futures | LIE | 61 | 1.75 | 2.00 |
| 1-Year Eris SOFR Swap Futures | YIA | 62 | 0.75 | 1.75 |

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|--------------------------------|-----|----|------|------|
| 2-Year Eris SOFR Swap Futures | YIT | 62 | 1.00 | 2.00 |
| 3-Year Eris SOFR Swap Futures | YIC | 62 | 1.25 | 2.00 |
| 4-Year Eris SOFR Swap Futures | YID | 62 | 1.25 | 1.75 |
| 5-Year Eris SOFR Swap Futures | YIW | 62 | 1.25 | 1.75 |
| 7-Year Eris SOFR Swap Futures | YIB | 62 | 1.25 | 1.75 |
| 10-Year Eris SOFR Swap Futures | YIY | 62 | 1.50 | 2.00 |
| 12-Year Eris SOFR Swap Futures | YII | 62 | 1.50 | 2.00 |
| 15-Year Eris SOFR Swap Futures | YIL | 62 | 1.50 | 2.00 |
| 20-Year Eris SOFR Swap Futures | YIO | 62 | 1.50 | 2.00 |
| 30-Year Eris SOFR Swap Futures | YIE | 62 | 1.50 | 1.75 |
| 2-Year MAC SOFR Swap Futures | T1S | 63 | 1.00 | 2.00 |
| 5-Year MAC SOFR Swap Futures | F1S | 63 | 1.25 | 1.75 |
| 7-Year MAC SOFR Swap Futures | S1S | 63 | 1.25 | 1.75 |
| 10-Year MAC SOFR Swap Futures | N1S | 63 | 1.50 | 2.00 |
| 20-Year MAC SOFR Swap Futures | E1S | 63 | 1.50 | 2.00 |
| 30-Year MAC SOFR Swap Futures | B1S | 63 | 1.50 | 1.75 |

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