



Special Executive Report

DATE: August 12, 2022

SER#: 9039

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

Effective Sunday, August 28, 2022, for trade date Monday, August 29, 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 December 2022 coupon rates for the Eris US Dollar Swap Futures, Eris SOFR Swap Futures, MAC SOFR Swap Futures and MAC US Dollar Swap Futures contracts (the "Contracts") as noted in the table below. There is no open interest in the December 2022 contract month of the Contracts.

Effective immediately, the Exchange will suspend trading and clearing of the December 2022 contract month of the Contracts and related calendar spreads until Monday, August 29, 2022.

Contract Title	Commodity Code	Rulebook Chapter	Current Coupon (%/year)	Increased Coupon (%/year)
2-Year Eris US Dollar Swap Futures	LIT	61	2.25	3.50
3-Year Eris US Dollar Swap Futures	LIC	61	2.25	3.25
4-Year Eris US Dollar Swap Futures	LID	61	2.25	3.00
5-Year Eris US Dollar Swap Futures	LIW	61	2.25	3.00
7-Year Eris US Dollar Swap Futures	LIB	61	2.25	2.75
10-Year Eris US Dollar Swap Futures	LIY	61	2.25	2.75
12-Year Eris US Dollar Swap Futures	LII	61	2.25	3.00
15-Year Eris US Dollar Swap Futures	LIL	61	2.25	3.00
20-Year US Dollar Eris Swap Futures	LIO	61	2.25	3.00
30-Year US Dollar Eris Swap Futures	LIE	61	2.00	2.75
1-Year Eris SOFR Swap Futures	YIA	62	2.00	3.50

2-Year Eris SOFR Swap Futures	YIT	62	2.00	3.25
3-Year Eris SOFR Swap Futures	YIC	62	2.00	3.00
4-Year Eris SOFR Swap Futures	YID	62	2.00	2.75
5-Year Eris SOFR Swap Futures	YIW	62	2.00	2.75
7-Year Eris SOFR Swap Futures	YIB	62	2.00	2.50
10-Year Eris SOFR Swap Futures	YIY	62	2.00	2.50
12-Year Eris SOFR Swap Futures	YII	62	2.00	2.75
15-Year Eris SOFR Swap Futures	YIL	62	2.00	2.75
20-Year Eris SOFR Swap Futures	YIO	62	2.00	2.75
30-Year Eris SOFR Swap Futures	YIE	62	1.75	2.50
2-Year MAC SOFR Swap Futures	T1S	63	2.00	3.25
5-Year MAC SOFR Swap Futures	F1S	63	2.00	2.75
7-Year MAC SOFR Swap Futures	S1S	63	2.00	2.50
10-Year MAC SOFR Swap Futures	N1S	63	2.00	2.50
20-Year MAC SOFR Swap Futures	E1S	63	2.00	2.75
30-Year MAC SOFR Swap Futures	B1S	63	1.75	2.50
2-Year MAC Swap Futures	T1U	51	2.25	3.50
5-Year MAC Swap Futures	F1U	52	2.00	3.00
7-Year MAC Swap Futures	S1U	59	2.25	2.75
10-Year MAC Swap Futures	N1U	53	2.25	2.75
20-Year MAC Swap Futures	E1U	60	2.25	3.00
30-Year MAC Swap Futures	B1U	54	2.00	2.75

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