



Special Executive Report

DATE: February 9, 2023

SER#: 9139

SUBJECT: 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

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.

Table 1.

Contract Title*	Commodity Code	Rulebook Chapter	Current Coupon (%/year)	Increased Coupon (%/year)
2-Year Eris US Dollar Swap Futures	LIT	61	3.50	4.00
3-Year Eris US Dollar Swap Futures	LIC	61	3.25	3.75
4-Year Eris US Dollar Swap Futures	LID	61	3.25	3.50
5-Year Eris US Dollar Swap Futures	LIW	61	3.25	3.50
7-Year Eris US Dollar Swap Futures	LIB	61	3.25	N/A
10-Year Eris US Dollar Swap Futures	LIY	61	3.25	N/A
12-Year Eris US Dollar Swap Futures	LII	61	3.25	N/A
15-Year Eris US Dollar Swap Futures	LIL	61	3.25	N/A
20-Year Eris US Dollar Swap Futures	LIO	61	3.25	N/A

30-Year Eris US Dollar Swap Futures	LIE	61	3.00	N/A
1-Year Eris SOFR Swap Futures	YIA	62	3.50	4.50
2-Year Eris SOFR Swap Futures	YIT	62	3.25	3.75
3-Year Eris SOFR Swap Futures	YIC	62	3.00	3.50
4-Year Eris SOFR Swap Futures	YID	62	3.00	3.25
5-Year Eris SOFR Swap Futures	YIW	62	3.00	3.25
7-Year Eris SOFR Swap Futures	YIB	62	3.00	N/A
10-Year Eris SOFR Swap Futures	YIY	62	3.00	N/A
12-Year Eris SOFR Swap Futures	YII	62	3.00	N/A
15-Year Eris SOFR Swap Futures	YIL	62	3.00	N/A
20-Year Eris SOFR Swap Futures	YIO	62	3.00	N/A
30-Year Eris SOFR Swap Futures	YIE	62	2.75	N/A
1-Year Eris BSBY Swap Futures	KXA	64	3.75	4.75
2-Year Eris BSBY Swap Futures	KXT	64	3.50	4.00
3-Year Eris BSBY Swap Futures	KXC	64	3.25	3.75
4-Year Eris BSBY Swap Futures	KXD	64	3.25	3.50
5-Year Eris BSBY Swap Futures	KXW	64	3.25	3.50
7-Year Eris BSBY Swap Futures	KXB	64	3.25	N/A
10-Year Eris BSBY Swap Futures	KXY	64	3.25	N/A
2-Year MAC SOFR Swap Futures	T1S	63	3.25	3.75
5-Year MAC SOFR Swap Futures	F1S	63	3.00	3.25
7-Year MAC SOFR Swap Futures	S1S	63	3.00	N/A
10-Year MAC SOFR Swap Futures	N1S	63	3.00	N/A
20-Year MAC SOFR Swap Futures	E1S	63	3.00	N/A
30-Year MAC SOFR Swap Futures	B1S	63	2.75	N/A
2-Year MAC US Dollar Swap Futures	T1U	51	3.50	4.00
5-Year MAC US Dollar Swap Futures	F1U	52	3.25	3.50
7-Year MAC US Dollar Swap Futures	S1U	59	3.25	N/A
10-Year MAC US Dollar Swap Futures	N1U	53	3.25	N/A

20-Year MAC US Dollar Swap Futures	E1U	60	3.25	N/A
30-Year MAC US Dollar Swap Futures	B1U	54	3.00	N/A

*For clarity, ALL Eris US Dollar Swap Futures, Eris SOFR Swap Futures, Eris BSBY Swap Futures, MAC SOFR Swap Futures and MAC US Dollar Swap Futures Contracts are included in Table 1.

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