

Fixed Rates for Deliverable MAC Swaps and Eris Swap Futures

Sep 2020 update

US Dollar Denominated

<i>Tenor (Yrs)</i>	<i>MAC Globex Ticker</i>	<i>Eris Globex Ticker</i>	<i>Deliverable Fixed Rate (Pct/Yr)</i>
Dec 2020			
2	T1U Z0	LIT Z0	0.75
3	--	LIC Z0	0.75
4	--	LID Z0	1.00
5	F1U Z0	LIW Z0	1.00
7	S1U Z0	LIB Z0	1.00
10	N1U Z0	LIY Z0	1.00
12	--	LII Z0	1.25
15	--	LIL Z0	1.25
20	E1U Z0	LIO Z0	1.25
30	B1U Z0	LIE Z0	1.25
Mar 2021			
2	T1U H1	LIT H1	0.25
3	--	LIC H1	0.25
4	--	LID H1	0.25
5	F1U H1	LIW H1	0.50
7	S1U H1	LIB H1	0.50
10	N1U H1	LIY H1	0.75
12	--	LII H1	0.75
15	--	LIL H1	0.75
20	E1U H1	LIO H1	1.00
30	B1U H1	LIE H1	1.00
Jun 2021			
2	T1U H1	LIT H1	0.25
3	--	LIC H1	0.25
4	--	LID H1	0.25
5	F1U H1	LIW H1	0.50
7	S1U H1	LIB H1	0.50
10	N1U H1	LIY H1	0.75
12	--	LII H1	1.00
15	--	LIL H1	1.00
20	E1U H1	LIO H1	1.00
30	B1U H1	LIE H1	1.25