

## Fixed Rates for Deliverable MAC Swaps and Eris Swap Futures

December 21 2018

### US Dollar Denominated

<i>Tenor (Yrs)</i>	<i>MAC Globex Ticker</i>	<i>Eris Globex Ticker</i>	<i>Deliverable Fixed Rate (Pct/Yr)</i>
<b>Dec 2018</b>			
2	T1U Z8	LIT Z8	2.75
3	--	LIC Z8	2.75
4	--	LID Z8	2.75
5	F1U Z8	LIW Z8	2.75
7	S1U Z8	LIB Z8	2.75
10	N1U Z8	LIY Z8	3.00
12	--	LII Z8	3.00
15	--	LIL Z8	3.00
20	E1U Z8	LIO Z8	3.00
30	B1U Z8	LIE Z8	3.00
* settled Dec 17th			
<b>Mar 2019</b>			
2	T1U H9	LIT H9	2.75
3	--	LIC H9	2.75
4	--	LID H9	2.75
5	F1U H9	LIW H9	2.75
7	S1U H9	LIB H9	2.75
10	N1U H9	LIY H9	3.00
12	--	LII H9	3.00
15	--	LIL H9	3.00
20	E1U H9	LIO H9	3.00
30	B1U H9	LIE H9	3.00
<b>Jun 2019</b>			
2	T1U M9	LIT M9	3.00
3	--	LIC M9	3.00
4	--	LID M9	3.00
5	F1U M9	LIW M9	3.00
7	S1U M9	LIB M9	3.00
10	N1U M9	LIY M9	3.00
12	--	LII M9	3.00
15	--	LIL M9	3.00
20	E1U M9	LIO M9	3.00
30	B1U M9	LIE M9	3.00