

ERIS INTEREST RATE FUTURES PRODUCT SET

08-Jun-22



Effective Date	17-Mar-21	16-Jun-21	15-Sep-21	15-Dec-21	16-Mar-22	15-Jun-22	21-Sep-22	21-Dec-22	15-Mar-23	21-Jun-23	20-Sep-23	20-Dec-23	20-Mar-24	19-Jun-24	18-Sep-24
GBP SONIA															
Tenor															
2 Year	0.00	0.00	0.00	0.25	0.25	0.50	1.00	2.00							
	H21-H23	M21-M23	U21-U23	Z21-Z23	H22-H24	M22-M24	U22-U24	Z22-Z24							
	6GE	6GE	6GE	6GF	6GF	6GG	6GI	6GM							
3 Year	0.00	0.00	0.00	0.25	0.50	0.50	1.00	1.75							
	H21-H24	M21-M24	U21-U24	Z21-Z24	H22-H25	M22-M25	U22-U25	Z22-Z25							
	6HE	6HE	6HE	6HF	6HG	6HG	6HI	6HL							
5 Year	0.00	0.00	0.00	0.50	0.50	0.50	1.00	1.75							
	H21-H26	M21-M26	U21-U26	Z21-Z26	H22-H27	M22-M27	U22-U27	Z22-Z27							
	6JE	6JE	6JE	6JG	6JG	6JG	6JI	6JL							
7 Year	0.00	0.25	0.25	0.75	0.75	0.50	1.00	1.50							
	H21-H28	M21-M28	U21-U28	Z21-Z28	H22-H29	M22-M29	U22-U29	Z22-Z29							
	6LE	6LF	6LF	6LH	6LH	6LG	6LI	6LK							
10 Year	0.25	0.25	0.25	0.75	0.75	0.75	0.75	1.50							
	H21-H31	M21-M31	U21-U31	Z21-Z31	H22-H32	M22-M32	U22-U32	Z22-Z32							
	6OF	6OF	6OF	6OH	6OH	6OH	6OH	6OK							
30 Year	0.50	0.50	0.50	1.00	1.00	0.75	0.75	1.25							
	H21-H51	M21-M51	U21-U51	Z21-Z51	H22-H52	M22-M52	U22-U52	Z22-Z52							
	6SG	6SG	6SG	6SI	6SI	6SH	6SH	6SJ							

Eris physical codes are made up of a 2-character logical code and a 1-character coupon code (see table below)

Tenor	1yr	2yr	3yr	4yr	5yr	6yr	7yr	8yr	9yr	10yr	30yr	Exchange Fee	Clearing Fee	Delayed Publication	
GBP SONIA														Exchange Fee	Clearing Fee
Logical Codes															
1-10yr tenor	6F	6G	6H	6I	6J	6K	6L	6M	6N	6O		0.10	0.40	0.14	0.56
30yr Tenor											6S	0.20	0.80	0.28	1.12
Block Threshold															
Block	550	550	550	550	350	350	350	350	350	250	50				
Strategy	550	550	550	550	500	500	500	500	500	500	100				
Delayed Block	5,000	2,500	1,750	1,250	1,000	850	725	650	550	500	150				
Delayed Strategy	10,000	5,000	3,500	2,500	2,000	1,700	1,450	1,300	1,100	1,000	300				

Coupon Code Matrix									
A	(1.00)	J	1.25	S	3.50	1	5.75		
B	(0.75)	K	1.50	T	3.75	2	6.00		
C	(0.50)	L	1.75	U	4.00	3	6.25		
D	(0.25)	M	2.00	V	4.25	4	6.50		
E	0.00	N	2.25	W	4.50	5	6.75		
F	0.25	O	2.50	X	4.75	6	7.00		
G	0.50	P	2.75	Y	5.00	7	7.25		
H	0.75	Q	3.00	Z	5.25	8	7.50		
I	1.00	R	3.25	0	5.50	9	7.75		

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EURIBOR															
Tenor															
2 Year	-0.50	-0.50	-0.50	-0.50	-0.50	-0.50	-0.25	0.75							
	H21-H23	M21-M23	U21-U23	Z21-Z23	H22-H24	M22-M24	U22-U24	Z22-Z24							
	2GC	2GC	2GC	2GC	2GC	2GC	2GD	2GH							
3 Year	-0.50	-0.50	-0.50	-0.25	-0.25	-0.50	-0.25	0.75							
	H21-H24	M21-M24	U21-U24	Z21-Z24	H22-H25	M22-M25	U22-U25	Z22-Z25							
	2HC	2HC	2HC	2HD	2HD	2HC	2HD	2HH							
5 Year	-0.50	-0.50	-0.50	-0.25	-0.25	-0.25	0.00	0.75							
	H21-H26	M21-M26	U21-U26	Z21-Z26	H22-H27	M22-M27	U22-U27	Z22-Z27							
	2JC	2JC	2JC	2JD	2JD	2JD	2JE	2JH							
7 Year	-0.25	-0.25	-0.25	0.00	0.00	-0.25	0.00	0.75							
	H21-H28	M21-M28	U21-U28	Z21-Z28	H22-H29	M22-M29	U22-U29	Z22-Z29							
	2LD	2LD	2LD	2LE	2LE	2LD	2LE	2LH							
10 Year	-0.25	-0.25	-0.25	0.00	0.25	0.00	0.25	1.00							
	H21-H31	M21-M31	U21-U31	Z21-Z31	H22-H32	M22-M32	U22-U32	Z22-Z32							
	2OD	2OD	2OD	2OE	2OF	2OE	2OF	2OI							
30 Year	0.00	0.00	0.00	0.25	0.50	0.25	0.25	0.75							
	H21-H51	M21-M51	U21-U51	Z21-Z51	H22-H52	M22-M52	U22-U52	Z22-Z52							
	2SE	2SE	2SE	2SF	2SG	2SF	2SF	2SH							

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														Exchange Fee	Clearing Fee
EURIBOR															
Logical Codes															
1-10yr tenor vs 6m	2F	2G	2H	2I	2J	2K	2L	2M	2N	2O		0.10	0.40	0.14	0.56
30yr Tenor vs 6m											2S	0.20	0.80	0.28	1.12
1-10yr tenor vs 3m	3F	3G	3H	3I	3J	3K	3L	3M	3N	3O		0.20	0.80	0.28	1.12
30yr Tenor vs 3m											3S	0.20	0.80	0.28	1.12
Block Threshold															
Block	550	550	550	550	350	350	350	350	350	250	50				
Strategy	550	550	550	550	500	500	500	500	500	500	100				
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