

ERIS INTEREST RATE FUTURES PRODUCT SET

12-Nov-19



Effective Date	18-Mar-20	17-Jun-20	16-Sep-20	16-Dec-20	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
GBP Libor															
Tenor															
2 Year	0.50	0.50													
	H20-H22	M20-M22													
	6GG, IDLH2	6GG, IDLM2													
3 Year	0.50	0.50													
	H20-H23	M20-M23													
	6HG, IJBH3	6HG, IJBM3													
5 Year	0.50	0.50													
	H20-H25	M20-M25													
	6JG, OHAH5	6JG, OHAM5													
7 Year	0.50	0.50													
	H20-H27	M20-M27													
	6LG, OHBH7	6LG, OHBM7													
10 Year	0.50	0.50													
	H20-H30	M20-M30													
	6OG, OHPH0	6OG, OHPM0													
30 Year	0.50	0.75													
	H20-H50	M20-M50													
	6SG, OHYH0	6SH, OHYM0													

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	
														Exchange Fee	Clearing Fee
GBP LIBOR															
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										6N		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		

Please contact matthew.horton@theice.com or rates@theice.com with questions or comments.