

ERIS INTEREST RATE FUTURES PRODUCT SET



05-Mar-2019

Effective Date	16-Sep-15	16-Dec-15	16-Mar-16	15-Jun-16	21-Sep-16	21-Dec-16	15-Mar-17	21-Jun-17	20-Sep-17	20-Dec-17	21-Mar-18	20-Jun-18	19-Sep-18	19-Dec-18	20-Mar-19	19-Jun-19	18-Sep-19
<b>Euribor®</b>																	
<b>Tenor</b>																	
2 Year							0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
							H17-H19	M17-M19	U17-U19	Z17-Z19	H18-H20	M18-M20	U18-U20	Z18-Z20	H19-H21	M19-M21	U19-U21
							RBE, AREH9	RBE, AREM9	RBE, AREU9	RBE, AREZ9	RBE, AREH0	RBE, AREM0	RBE, AREU0	RBE, AREZ0	RBE, AREH1	RBE, AREM1	RBE, AREU1
3 Year		0.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.25	0.00	0.00	0.00	0.25	0.25	0.25	0.25
		H16-H19	M16-M19	U16-U19	Z16-Z19	H17-H20	M17-M20	U17-U20	Z17-Z20	H18-H21	M18-M21	U18-U21	Z18-Z21	H19-H22	M19-M22	U19-U22	
		RCF, AROH9	RCE, AROM9	RCE, AROU9	RCE, AROZ9	RCE, AROH0	RCE, AROM0	RCE, AROU0	RCF, AROZ0	RCE, AROH1	RCE, AROM1	RCE, AROU1	RCF, AROZ1	RCF, AROH2	RCF, AROM2	RCF, AROU2	
5 Year	0.50	0.50	0.50	0.25	0.50	0.25	0.00	0.00	0.25	0.25	0.25	0.25	0.50	0.75	0.50	0.50	0.50
	U15-U20	Z15-Z20	H16-H21	M16-M21	U16-U21	Z16-Z21	H17-H22	M17-M22	U17-U22	Z17-Z22	H18-H23	M18-M23	U18-U23	Z18-Z23	H19-H24	M19-M24	U19-U24
	REG, ARWU0	REG, ARWZ0	REG, ARWH1	REF, ARWM1	REG, ARWU1	REF, ARWZ1	REE, ARWH2	REE, ARWM2	REF, ARWU2	REF, ARWZ2	REF, ARWH3	REF, ARWM3	REG, ARWU3	REH, ARWZ3	REG, ARWH4	REG, ARWM4	REG, ARWU4
7 Year	0.50	0.50	0.75	0.50	0.75	0.50	0.25	0.00	0.50	0.50	0.50	0.50	1.00	1.00	0.75	0.75	0.75
	U15-U22	Z15-Z22	H16-H23	M16-M23	U16-U23	Z16-Z23	H17-H24	M17-M24	U17-U24	Z17-Z24	H18-H25	M18-M25	U18-U25	Z18-Z25	H19-H26	M19-M26	U19-U26
	RGG, ARRU2	RGG, ARRZ2	RGH, ARRH3	RGG, ARRM3	RGH, ARRU3	RGG, ARRZ3	RGF, ARRH4	RGE, ARRM4	RGG, ARRU4	RGG, ARRZ4	RGH, ARRH5	RGG, ARRM5	RGH, ARRU5	RGI, ARRZ5	RGH, ARRH6	RGH, ARRM6	RGH, ARRU6
10 Year	1.00	1.00	1.25	1.00	1.00	0.75	0.75	0.50	1.00	1.00	1.00	1.00	1.00	1.25	1.00	1.00	1.00
	U15-U25	Z15-Z25	H16-H26	M16-M26	U16-U26	Z16-Z26	H17-H27	M17-M27	U17-U27	Z17-Z27	H18-H28	M18-M28	U18-U28	Z18-Z28	H19-H29	M19-M29	U19-U29
	RJI, AKRU5	RJI, AKRZ5	RJJ, AKRH6	RJI, AKRM6	RJI, AKRU6	RJH, AKRZ6	RJH, AKRH7	RJG, AKRM7	RJI, AKRU7	RJI, AKRZ7	RJI, AKRH8	RJI, AKRM8	RJI, AKRU8	RJJ, AKRZ8	RJI, AKRH9	RJI, AKRM9	RJI, AKRU9
30 Year		1.50	1.50	1.50	1.50	1.25	1.25	0.75	1.25	1.50	1.50	1.50	1.50	1.75	1.50	1.50	1.50
		Z15-Z45	H16-H46	M16-M46	U16-U46	Z16-Z46	H17-H47	M17-M47	U17-U47	Z17-Z47	H18-H48	M18-M48	U18-U48	Z18-Z48	H19-H49	M19-M49	U19-U49
		RNK, OBPZ5	RNK, OBPH6	RNK, OBPM6	RNK, OBP6	RNJ, OBPZ6	RNJ, OBPH7	RNH, OBPM7	RNJ, OBP7	RNK, OBPZ7	RNK, OBPH8	RNK, OBPM8	RNK, OBP8	RNL, OBPZ8	RNK, OBPH9	RNK, OBPM9	RNK, OBP9
<b>GBP Libor</b>																	
<b>Tenor</b>																	
2 Year							1.00	0.50	0.75	0.75	0.75	0.75	1.00	1.25	1.25	1.25	1.25
							H17-H19	M17-M19	U17-U19	Z17-Z19	H18-H20	M18-M20	U18-U20	Z18-Z20	H19-H21	M19-M21	U19-U21
							PBI, IDLH9	PBG, IDLM9	PBH, IDLU9	PBH, IDLZ9	PBH, IDLH0	PBH, IDLM0	PBI, IDLU0	PBJ, IDLZ0	PBJ, IDLH1	PBJ, IDLM1	PBJ, IDLU1
3 Year		1.50	1.25	1.50	1.00	1.00	0.50	1.00	0.75	0.75	0.75	0.75	1.25	1.25	1.25	1.25	1.25
		H16-H19	M16-M19	U16-U19	Z16-Z19	H17-H20	M17-M20	U17-U20	Z17-Z20	H18-H21	M18-M21	U18-U21	Z18-Z21	H19-H22	M19-M22	U19-U22	
		PCK, IJBH9	PCJ, IJBM9	PCK, IJBU9	PCI, IJBZ9	PCI, IJBH0	PCG, IJBM0	PCI, IJBU0	PCH, IJBZ0	PCH, IJBH1	PCH, IJBM1	PCJ, IJBU1	PCJ, IJBZ1	PCJ, IJBH2	PCJ, IJBM2	PCJ, IJBU2	
5 Year	1.50	1.50	2.00	1.50	1.75	1.25	1.25	0.50	1.00	1.00	1.00	1.00	1.25	1.50	1.50	1.50	1.50
	U15-U20	Z15-Z20	H16-H21	M16-M21	U16-U21	Z16-Z21	H17-H22	M17-M22	U17-U22	Z17-Z22	H18-H23	M18-M23	U18-U23	Z18-Z23	H19-H24	M19-M24	U19-U24
	PEK, OHAU0	PEK, OHAZ0	PEM, OHAH1	PEK, OHAM1	PEL, OHAU1	PEJ, OHAZ1	PEJ, OHAH2	PEG, OHAM2	PEI, OHAU2	PEI, OHAZ2	PEI, OHAH3	PEI, OHAM3	PEJ, OHAU3	PEK, OHAZ3	PEK, OHAH4	PEK, OHAM4	PEK, OHAU4
7 Year	2.00	2.00	2.00	1.75	2.00	1.25	1.50	0.75	1.25	1.25	1.00	1.00	1.25	1.50	1.50	1.50	1.50
	U15-U22	Z15-Z22	H16-H23	M16-M23	U16-U23	Z16-Z23	H17-H24	M17-M24	U17-U24	Z17-Z24	H18-H25	M18-M25	U18-U25	Z18-Z25	H19-H26	M19-M26	U19-U26
	PGM, OHBU2	PGM, OHBZ2	PGM, OHBH3	PGL, OHBM3	PGM, OHBU3	PGJ, OHBZ3	PGK, OHBH4	PGH, OHBM4	PGJ, OHBU4	PGJ, OHBZ4	PGI, OHBH5	PGI, OHBM5	PGJ, OHBU5	PGK, OHBZ5	PGK, OHBH6	PGK, OHBM6	PGK, OHBU6
10 Year	2.00	2.00	2.00	2.00	2.00	1.50	1.50	0.75	1.50	1.25	1.25	1.25	1.50	1.75	1.50	1.50	1.50
	U15-U25	Z15-Z25	H16-H26	M16-M26	U16-U26	Z16-Z26	H17-H27	M17-M27	U17-U27	Z17-Z27	H18-H28	M18-M28	U18-U28	Z18-Z28	H19-H29	M19-M29	U19-U29
	PJM, OHPU5	PJM, OHPZ5	PJM, OHPH6	PJM, OHPM6	PJM, OHPU6	PJK, OHPZ6	PJK, OHPH7	PJH, OHPM7	PJK, OHPU7	PJJ, OHPZ7	PJJ, OHPH8	PJJ, OHPM8	PJK, OHPU8	PJL, OHPZ8	PJK, OHPH9	PJK, OHPM9	PJK, OHPU9
30 Year		2.25	2.25	2.00	2.25	1.75	1.75	1.00	1.50	1.50	1.50	1.50	1.50	1.75	1.75	1.75	1.75
		Z15-Z45	H16-H46	M16-M46	U16-U46	Z16-Z46	H17-H47	M17-M47	U17-U47	Z17-Z47	H18-H48	M18-M48	U18-U48	Z18-Z48	H19-H49	M19-M49	U19-U49
		PNN, OHYZ5	PNN, OHYH6	PNN, OHYM6	PNN, OHYU6	PNL, OHYZ6	PNL, OHYH7	PNI, OHYM7	PNK, OHYU7	PNK, OHYZ7	PNK, OHYH8	PNK, OHYM8	PNK, OHYU8	PNL, OHYZ8	PNL, OHYH9	PNL, OHYM9	PNL, OHYU9

Please contact [matthew.horton@theice.com](mailto:matthew.horton@theice.com) or [rates@theice.com](mailto:rates@theice.com) with questions or comments.

## ERIS INTEREST RATE FUTURES PRODUCT SET

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

05-Mar-2019



Tenor	1yr	2yr	3yr	4yr	5yr	6yr	7yr	8yr	9yr	10yr	30yr			Delayed Publication		
<b>Euribor®</b>																
Logical Codes												Exchange Fee	Clearing Fee	Exchange Fee	Clearing Fee	
6-month, Calendar	RA	RB	RC	RD	RE	RF	RG	RH	RI	RJ			0.10	0.40	0.14	0.56
30yr, 6-month, Calendar											RN		0.20	0.80	0.28	1.12
6-month, IMM	QA	QB	QC	QD	QE	QF	QG	QH	QI	QJ			0.20	0.80	0.28	1.12
3-month, Calendar	RQ	RR	RS	RT	RU	RV	RW	RX	RY	RZ			0.20	0.80	0.28	1.12
3-month, IMM	QP	QQ	QR	QS	QT	QU	QV	QW	QX	QY			0.20	0.80	0.28	1.12
Block Threshold																
Block	250	250	250	250	250	250	250	250	250	250	50					
Strategy	500	500	500	500	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					
<b>GBP LIBOR</b>																
Logical Codes												Exchange Fee	Clearing Fee	Exchange Fee	Clearing Fee	
6-month, Calendar	PA	PB	PC	PD	PE	PF	PG	PH	PI	PJ			0.10	0.40	0.14	0.56
30yr, 6-month, Calendar											PN		0.20	0.80	0.28	1.12
6-month, IMM	VA	VB	VC	VD	VE	VF	VG	VH	VI	VJ			0.20	0.80	0.28	1.12
3-month, Calendar	PP	PQ	PR	PS	PT	PU	PV	PW	PX	PY			0.20	0.80	0.28	1.12
3-month, IMM	VP	VQ	VR	VS	VT	VU	VV	VW	VX	VY			0.20	0.80	0.28	1.12
Block Threshold																
Block	250	250	250	250	250	250	250	250	250	250	50					
Strategy	500	500	500	500	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](mailto:matthew.horton@theice.com) or [rates@theice.com](mailto:rates@theice.com) with questions or comments.