Interest Rate Swap Futures –
Fixed Rates for Deliverable Interest Rate Swaps: Jun 2016, Sep 2016, Dec 2016, and Mar 2017
9 June 2016

US Dollar Denominated

Tenor (Yrs)	*CME Globex Ticker*	*Deliverable Fixed Rate (Pct/Yr)*
Jun 2016		
2	T1UM6	1.25
5	F1UM6	2.00
7	S1UM6	2.00
10	N1UM6	2.25
20	E1UM6	2.50
30	B1UM6	2.50
Sep 2016		
2	T1UU6	1.50
5	F1UU6	2.00
7	S1UU6	2.25
10	N1UU6	2.25
20	E1UU6	2.50
30	B1UU6	2.75
Dec 2016		
2	T1UZ6	1.25
5	F1UZ6	1.50
7	S1UZ6	1.75
10	N1UZ6	1.75
20	E1UZ6	2.25
30	B1UZ6	2.25
Mar 2017		
2	T1UH7	1.25
5	F1UH7	1.50
7	S1UH7	1.75
10	N1UH7	1.75
20	E1UH7	2.25
30	B1UH7	2.25

Euro Denominated

Tenor (Yrs)	*CME Globex Ticker*	*Deliverable Fixed Rate (Pct/Yr)*
Jun 2016		
2	T1EM6	0.25
5	F1EM6	0.50
10	N1EM6	1.00
Sep 2016		
2	T1EU6	0.00
5	F1EU6	0.50
10	N1EU6	1.00
Dec 2016		
2	T1EZ6	0.00
5	F1EZ6	0.25
10	N1EZ6	0.75
Mar 2017		
2	T1EH7	0.00
5	F1EH7	0.00
10	N1EH7	0.75