

<b>US Dollar Denominated</b>		
<b>Tenor (Yrs)</b>	<b>CME Globex Ticker</b>	<b>Deliverable Fixed Rate (Pct/Yr)</b>
<b>Jun 2017</b>		
2	T1UM7	1.25
5	F1UM7	1.25
7	S1UM7	1.50
10	N1UM7	1.50
20	E1UM7	1.75
30	B1UM7	1.75
<b>Sep 2017</b>		
2	T1UU7	1.75
5	F1UU7	2.00
7	S1UU7	2.25
10	N1UU7	2.50
20	E1UU7	2.50
30	B1UU7	2.50
<b>Dec 2017</b>		
2	T1UZ7	2.00
5	F1UZ7	2.25
7	S1UZ7	2.50
10	N1UZ7	2.50
20	E1UZ7	2.75
30	B1UZ7	2.75
<b>Euro Denominated</b>		
<b>Tenor (Yrs)</b>	<b>CME Globex Ticker</b>	<b>Deliverable Fixed Rate (Pct/Yr)</b>
<b>Jun 2017</b>		
2	T1EM7	0.00
5	F1EM7	0.00
10	N1EM7	0.50
<b>Sep 2017</b>		
2	T1EU7	0.00
5	F1EU7	0.25
10	N1EU7	1.00
<b>Dec 2017</b>		
2	T1EZ7	0.00
5	F1EZ7	0.25
10	N1EZ7	1.00