

US Dollar Denominated		
Tenor (Yrs)	CME Globex Ticker	Deliverable Fixed Rate (Pct/Yr)
Sep 2017		
2	T1UU7	1.75
5	F1UU7	2.00
7	S1UU7	2.25
10	N1UU7	2.50
20	E1UU7	2.50
30	B1UU7	2.50
Dec 2017		
2	T1UZ7	2.00
5	F1UZ7	2.25
7	S1UZ7	2.50
10	N1UZ7	2.50
20	E1UZ7	2.75
30	B1UZ7	2.75
Mar 2018		
2	T1UH8	1.75
5	F1UH8	2.00
7	S1UH8	2.00
10	N1UH8	2.25
20	E1UH8	2.50
30	B1UH8	2.50
Euro Denominated		
Tenor (Yrs)	CME Globex Ticker	Deliverable Fixed Rate (Pct/Yr)
Sep 2017		
2	T1EU7	0.00
5	F1EU7	0.25
10	N1EU7	1.00
Dec 2017		
2	T1EZ7	0.00
5	F1EZ7	0.25
10	N1EZ7	1.00
Mar 2018		
2	T1EH8	0.00
5	F1EH8	0.25
10	N1EH8	1.00