Interest Rate Swap Futures –
Fixed Rates for Deliverable Interest Rate Swaps:
8 December 2017

US Dollar Denominated

Tenor (Yrs)	*CME Globex Ticker*	*Deliverable Fixed Rate (Pct/Yr)*
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
Jun 2018		
2	T1UM8	1.75
5	F1UM8	2.00
7	S1UM8	2.00
10	N1UM8	2.25
20	E1UM8	2.50
30	B1UM8	2.50
Sep 2018		
2	T1UU8	2.25
5	F1UU8	2.25
7	S1UU8	2.25
10	N1UU8	2.50
20	E1UU8	2.50
30	B1UU8	2.50