**Interest Rate Swap Futures –**
**Fixed Rates for Deliverable Interest Rate Swaps:**
13 June 2018

## US Dollar Denominated

| *Tenor (Yrs)* | *CME Globex Ticker* | *Deliverable Fixed Rate (Pct/Yr)* |
|---|---|---|
| ***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 |
| ***Dec 2018*** | | |
| 2 | T1UZ8 | 2.75 |
| 5 | F1UZ8 | 2.75 |
| 7 | S1UZ8 | 2.75 |
| 10 | N1UZ8 | 3.00 |
| 20 | E1UZ8 | 3.00 |
| 30 | B1UZ8 | 3.00 |
| ***Mar 2019*** | | |
| 2 | T1UH9 | 2.75 |
| 5 | F1UH9 | 2.75 |
| 7 | S1UH9 | 2.75 |
| 10 | N1UH9 | 3.00 |
| 20 | E1UH9 | 3.00 |
| 30 | B1UH9 | 3.00 |