

| New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs | | | | | |
|--|--|----------------------------|--------------------|------------------|-------------------------------------|
| Listing Date | Trade Date Monday, September 28, 2015 | | 15-279 | | |
| Product Exchange | CBOT | | | | |
| Product Name & Codes | Name | Clearing/Floor Code | Globex Code | SPAN Code | SPAN Combined Commodity Code |
| | 7-Year USD Interest Rate Swap Futures | S1U | S1U | S1U | S1U |
| | 20-Year USD Interest Rate Swap Futures | E1U | E1U | E1U | E1U |
| Description | 7-Year and 20-Year USD Interest Rate Swap Futures | | | | |
| Instrument Type | Futures | | | | |
| Regulatory Class | Futures | | | | |
| Trading Venues | Globex, ClearPort | | | | |
| Trading Hours | Globex & CPC: Sunday - Friday 17:00 - 16:00, CT | | | | |
| Product Size | \$1,000 per point (\$100,000 per contract) | | | | |
| Series Listing Convention | March Quarterly cycle (March, June, September, December) | | | | |
| Initial Contracts | December 2015, March 2016 | | | | |
| Minimum Price Increment | S1U: 0.15625 (1/2 of 1/32nd point = \$15.625/contract) E1U: 0.03125 (1/32nd point = \$31.25/contract) | | | | |
| Value Per Tick / Currency | S1U: \$15.625 E1U: \$31.25 | | | | |
| Contract Multiplier (CVF) | 1000 | | | | |
| Exercise Style | N/A | | | | |
| Block Eligible / Minimum Block Quantity | S1U:1,250 E1U:500 | | | | |
| Exercise Price Intervals and Listings | N/A | | | | |
| Termination of Trading | 2pm Chicago time on 2nd London business day before 3rd Wednesday of contract delivery month | | | | |

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|--|--|------------------------------|---|-------------------|--------------------------------------|-------------------------|
| Final Settlement Increment | S1U: 0.15625 (1/2 of 1/32nd point = \$15.625/contract) E1U: 0.03125 (1/32nd point = \$31.25/contract) | | | | | |
| Final Settlement Date | LTD | | | | | |
| Delivery | Physical Settlement | | | | | |
| Price Conventions | Trade Prices | S1U: 98'085 E1U: 98'08 | Option Strikes | N/A | Globex Prices | S1U: 98085 E1U: 9808 |
| | ITC Fractional Format | S1U: 0098085 E1U: 0009808 | ITC Fractional Indicator | T | Market Data Platform Channel | 115 |
| Information Contacts | CMEGroup.com Inquiries | (312) 930-1000 | Products & Services | (312) 930-1000 | Clearing House (Clearing Ops) | (312) 207-2525 |
| | Global Command Center (Trading Ops) | (800) 438-8616 | Risk Management Dept. (Performance Bond) | (312) 648-3888 | Market Regulation | (312) 341-7970 |
| Pending All Relevant CFTC Regulatory Review Periods | | | | | | |