

March 4, 2014	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs			
Listing Date	Trade Date Monday, 14 April 2014			
Product Exchange	NP 14-05			
Product Name & Codes	Name	Clearing/Floor Code	Globex Code	SPAN Code
	2-Year EUR Interest Rate Swap Futures	T1E	T1E	T1E
	5-Year EUR Interest Rate Swap Futures	F1E	F1E	F1E
	10-Year EUR Interest Rate Swap Futures	N1E	N1E	N1E
Description	2 Year, 5 Year, and 10 Year Euro Deliverable Interest Rate Swap Future			
Instrument Type	Futures			
Trading Venues	Globex, ClearPort, and CBOT Trading Floor			
Trading Hours	Globex: Sun–Fri, 5pm – 4pm CT CPC: Sun–Fri, 5pm – 4:15pm CT (6pm – 5:15pm ET) Open Outcry: Mon-Fri, 7:20am – 2pm CT			
Product Size	1 contract = EUR 100,000 notional			
Series Listing Convention	Globex: CPC & CBOT PIT:			
Initial Contracts	June 2014 and September 2014			
Minimum Price Increment	Name	Minimum Price Increment	Value Per Tick / Currency	
	2-Year EUR Interest Rate Swap Futures	0.005 points	1,000 x 0.005 = 5.00 EUR	
	5-Year EUR Interest Rate Swap Futures	0.01 points	1,000 x 0.01 = 10.00 EUR	
	10-Year EUR Interest Rate Swap Futures	0.01 points	1,000 x 0.01 = 10.00 EUR	
Exercise Style	N/A			
Block Eligible / Minimum Block Quantity	Name	Block Eligible	Minimum Block Quantity	
	2-Year EUR Interest Rate Swap Futures	Yes	3,000	
	5-Year EUR Interest Rate Swap Futures	Yes	1,500	
	10-Year EUR Interest Rate Swap Futures	Yes	1,000	
Exercise Price Intervals and Listings	N/A			
Termination of Trading	5:15pm Central Europe time on 2nd TARGET Settlement day before 3rd Wednesday of contract delivery month			
Final Settlement Increment	Name	Final Settlement Increment		
	2-Year EUR Interest Rate Swap Futures	0.005 points		

	5-Year EUR Interest Rate Swap Futures	0.01 points				
	10-Year EUR Interest Rate Swap Futures	0.01 points				
Final Settlement Date	2nd TARGET Settlement day before 3rd Wednesday of contract delivery month					
Delivery	Physical delivery					
Price Conventions 2-Year EUR Interest Rate Swap Futures:	Trade Prices	102.010 102.015 102.020	Option Strikes	N/A	Globex Prices	102010 102015 102020
	ITC Fractional Format	0102010	ITC Fractional Indicator	3	Market Data Platform Channel	115
Price Conventions 5-Year EUR Interest Rate Swap Futures and 10-Year EUR Interest Rate Swap Futures:	Trade Prices	102.010 102.020 102.030	Option Strikes	N/A	Globex Prices	0102010 0102020 0102030
	ITC Fractional Format	0102010	ITC Fractional Indicator	3	Market Data Platform Channel	115
Information Contacts	CMEGroup.com Inquiries	(800) 331-3332	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(312) 456-2391	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970
Pending All Relevant CFTC Regulatory Review Periods						