Interest Rate Futures Block Minimums

Effective March 30, 2009

Product	Regular Hours	European Hours	Asian Hours
Treasury Bond	3,000	1,500	750
10-Year Treasury Note	5,000	2,500	1,250
5-Year Treasury Note	5,000	2,500	1,250
3-Year Treasury Note	5,000	2,500	1,250
2-Year Treasury Note	5,000	2,500	1,250
Eurodollars (Years 1-5)	4,000	2,000	1,000
Eurodollars (Years 6-10)*	1,000	500	250
Fed Funds	2,000	1,000	500
5-, 7-, 10-, 30-Year IR Swap	2,000	1,000	500
Treasury Bills	100	50	25
Overnight Index Swap (OIS)	2,000	1,000	500
OIS-Eurodollar Spread	4,000	2,000	1,000
LIBOR	400	200	100
Euroyen	200	100	50
E-Mini Eurodollar Bundles	2,000	1,000	500

*Provided a minimum of 1,000 contracts are in years 6-10

CME Group
A CME/Chicago Board of Trade/NYMEX Company

Interest Rate Options Block Minimums

Effective March 30, 2009

Product	Regular Hours	European Hours	Asian Hours
Treasury Bond	7,500	3,750	1,875
10-Year Treasury Note	7,500	3,750	1,875
5-Year Treasury Note	7,500	3,750	1,875
2-Year Treasury Note	2,000	1,000	500
Eurodollars	10,000	5,000	2,500
Fed Funds	1,500	750	375

Effective March 30, 2009-Interest Rate Products

- Regular Trading Hours (RTH): 7 a.m.- 4 p.m., Central Time
- European Trading Hours (ETH) 12 a.m. – 7 a.m., Central Time
- Asian Trading Hours (ATH) 4 p.m. -12 a.m., Central Time
- Block trades executed during RTH must be reported within 5 minutes, and block trades executed during ETH and ATH must be reported within 15 minutes
- Block trades in intra-commodity calendar spreads in U.S. Treasury futures and CBOT Interest Rate Swap futures are prohibited
- In Short Term Interest Rate futures (Eurodollars, Eurodollar 5-Year E-mini Bundles, T-Bills, OIS, One-Month LIBOR, Euroyen and 30-Day Fed Funds) inter-commodity futures spreads may be executed as block trades provided that the ***sum*** of the legs of the spread meets the ***larger*** of the threshold requirements for the underlying products
- Block trades in all interest rate option spreads have one minimum for each time period with each leg of the spread required to meet the block trade threshold associated with the product with the highest minimum threshold

For more details regarding these changes, please refer to Market Regulation Advisory Notice, CME & CBOT RA0903-3 (Block Trades)

CME Group
A CME/Chicago Board of Trade/NYMEX Company