Interest Rate FUTURES AND OPTIONS

Opportunities spanning the entire yield curve.

CME Group

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Interest Rate FUTURES AND OPTIONS

Opportunities spanning the entire yield curve.

Access a complete array of products to manage both interest rate and spread risk with futures and options based on significant benchmarks, including LIBOR, OIS, Fed Funds, U.S. Treasury securities and interest rate swaps.

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- Short Term Interest Rate futures and options
- U.S. Treasury futures and options
- Interest Rate Swap futures and options

For more information on our Interest Rate Products, visit **www.cmegroup.com/interestrates**.

FUTURES

Product	Symbol	Bloomberg Code	Reuters Code	Underlying Instrument	Contract Size	Minimum Tick	Trading Hours All Times Shown Are Central Time	Last Trading Day Termination of Trading Time	Contract Months
SHORT TERM INTEREST RATES									
Eurodollar[2]	**OO** ED **GLBX** GE	EDA GEA	ED GE	Eurodollar Time Deposit 3-Month maturity	$1,000,000	Nearest: 0.0025 = $6.25 All others: 0.0050 = $12.50	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:00 p.m. – 4:00 p.m.	2ND London Bank bus. day prior to 3RD Wed of contract month (11:00 a.m. London Time)	40 Qtrly (10 years)
30-Day Federal Funds[1]	**OO** FF **GLBX** ZQ	FFA EFFA	FF ZQ	Avg overnight Fed Funds Rate for the contract month	$5,000,000	Nearest: 0.0025 = $10.4175 All others: 0.0050 = $20,835	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last bus. day of delivery month (4:00 p.m.)	24 months
3-Month OIS[2]	**OO** OSP **GLBX** OSS	FLA FLA	OSP OSS	Compounded daily effective Fed Funds rate 3-Month ref qtr.	$1,000,000	≤ 4 months to expiry: 0.0025 = $6.25 All others: 0.0050 = $12.50	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:00 p.m. – 4:00 p.m.	Last day of Reference Quarter (4:00 p.m.)	Eight Qtrly months
1-Month Eurodollar[2] (formerly 1-Month LIBOR)	**OO** EM **GLBX** GLB	EMA EMA	EM 0#GLB:	Eurodollar Time Deposit 1-Month maturity	$3,000,000	0.0025 = $6.25	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:00 p.m. – 4:00 p.m.	2ND London bank bus. day prior to 3RD Wed of contract month (11:00 a.m. London Time)	First 12 calendar months
TREASURIES									
2-Year U.S. Treasury Note[1]	**OO** TU **GLBX** ZT	TUA ETUA	TU ZT	OM: ≤ 5 yrs, 3 mths RM: ≥ 1 yr, 9 mths from first day and ≤ 2 yrs from last day	$200,000	1/4 of 1/32 = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last bus. day of the contract month (12:01 p.m.)	Five Qtrly months
3-Year U.S. Treasury Note[1]	**OO** 3YR **GLBX** Z3N	3YA 3YA	YR ZZN	OM: ≤ 5 yrs, 3 mths RM: ≥ 2 yrs, 9 mths from first day and ≤ 3y rs from last day	$200,000	1/4 of 1/32 = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last bus. day of the contract month (12:01 p.m.)	Five Qtrly months
5-Year U.S. Treasury Note[1]	**OO** FV **GLBX** ZF	FVA EFVA	FV ZF	OM: ≤ 5 yrs, 3 mths RM: ≥ 4 yrs, 2 mos from first day	$100,000	1/4 of 1/32 = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last bus. day of the contract month (12:01 p.m.)	Five Qtrly months
10-Year U.S. Treasury Note[1]	**OO** TY **GLBX** ZN	TYA ETYA	TY ZN	OM: ≤ 10 yrs RM: ≥ 6 yrs, 6 mths from first day	$100,000	REG 1/2 of 1/32 = $15.625 CAL 1/4 of 1/32 = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	7TH bus. day prior to last bus. day of contract month (12:01 p.m.)	Five Qtrly months
30-Year U.S. Treasury Bond[1]	**OO** US **GLBX** ZB	USA EUSA	US ZB	RM: ≥ 15 yrs from first day	$100,000	REG 1/32 = $31.25 CAL 1/4 of 1/32 = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	7TH bus. day prior to last bus. day of contract month (12:01 p.m.)	Three Qtrly months
NEW Long-Term "Ultra" U.S. Treasury Bond[1]	**OO** UL **GLBX** ZB	WNA WNA	0#AUB: 0#AUL:	RM: ≥ 25 yrs from first day	$100,000	REG 1/32 = $31.25 CAL 1/4 of 1/32 = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	7TH bus. day prior to last bus. day of contract month (12:01 p.m.)	Three Qtrly months
INTEREST RATE SWAPS									
5-Year Interest Rate Swap[1]	**OO** NG **GLBX** SA	DSA EDSA	IR SA	Fixed rate side/5-year swap: Semi-ann fixed (4% ann) vs. floating @ 3-Month LIBOR	$100,000	REG 1/2 of 1/32 = $15.625 CAL 1/4 of 1/32 = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	2ND London bus. day prior to 3RD Wed of contract month (10:00 a.m.)	Four Qtrly contracts
7-Year Interest Rate Swap[1]	**GLBX** 7I	J7A	QSI	Fixed rate side/7-year swap: Semi-ann fixed (4% ann) vs. floating @ 3-Month LIBOR	$100,000	REG 1/2 of 1/32 = $15.625 CAL 1/4 of 1/32 = $7.8125	**GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	2ND London bus. day prior to 3RD Wed of expiry month (10:00 a.m.)	Four Qtrly contracts
10-Year Interest Rate Swap[1]	**OO** NI **GLBX** SR	DIA EDIA	NI SR	Fixed rate side/10-year swap: Semi-ann fixed (4% ann) vs. floating @ 3-Month LIBOR	$100,000	REG 1/2 of 1/32 = $15.625 CAL 1/4 of 1/32 = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	2ND London bus. day prior to 3RD Wed of contract month (10:00 a.m.)	Four Qtrly contracts
30-Year Interest Rate Swap[1]	**OO** NZ **GLBX** I3	TIRA TIRA	3NTT QY	Fixed rate side/30-year swap: Semi-ann fixed (4% ann) vs. floating @ 3-Month LIBOR	$100,000	REG 1/2 of 1/32 = $15.625 CAL 1/4 of 1/32 = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	2ND London bus. day prior to 3RD Wed of contract month (10:00 a.m.)	Four Qtrly contracts

OM = Original Maturity
RM = Remaining Maturity (in relation to delivery month)

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2 These contracts are listed with, and subject to, the rules and regulations of CME.

Product	Symbol	Bloomberg Code*	Reuters Code	Underlying Instrument	Minimum Tick	Trading Hours All Times Shown Are Central Time	Last Trading Day Termination of Trading Time	Contract Months
OPTIONS								
SHORT TERM INTEREST RATES								
Eurodollar – Quarterly and Serial[2]	**OO** EDA **GLBX** GE	EDmy GEmy	ED+ GE+	Qtrly: Corresponding Qtrly futures Ser: Nearest Qtrly future	0.0025 = $6.25 if underlying future is nearest expiry month or if premium < 5 ticks for first two Qtrly and first two Ser; 0.0050 = $12.50 for all other months	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:00 p.m. – 4:00 p.m.	Qtrly: 2ND London bus. bank day before 3RD Wed of contract month (11:00 a.m. London Time) Ser: Fri prior to 3RD Wed of contract month (at close of GLBX session for corresponding futures contract)	Eight Qtrly months two Ser front months
– MidCurves[2]	**OO** E0, E2, E5 **GLBX** GE0 GE2, GE5	1YR 0Emy 2YR 2Emy 5YR 5Emy	1YR/EF/GF 2YR EH/GH 5YR EA/GA	1-, 2-, 5th-Year Qtrly: Quarterly Eurodollar futures that expire 1, 2 or 4 years after the option. 1-Year Ser: Quarterly Eurodollar future that expires 1-year from next Qtrly month nearest to option expiration	0.0050 = $12.50	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Fri prior to 3RD Wed of contract month (at close of GLBX session for corresponding futures contract)	1-Yr: four Qtrly months, two Ser 2-Yr, 5-Yr: four Qtrly months
– Weekly MidCurves[2]	**OO** 1K 2K 3K 4K 5K **GLBX** E01, E02, E03, E04, E05	1WK 1Kmy 2WK 2Kmy 3WK 3Kmy 4WK 4Kmy 5WK 5Kmy	EGW+ GFW+	Quarterly Eurodollar futures that expire 12 calendar months from nearest Qtrly non-expired Qtrly option	0.0050 = $12.50	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:00 p.m. – 4:00 p.m.	Each Fri that is not an expiration of Qtrly or Ser 1-Year MidCurve (at close of GLBX session for corresponding futures contract)	Five consecutive weekly expirations, factoring in Qtrly and Ser MidCurves and TOMMis
– Treasury-Matched MidCurves (TOMMis)[2]	**OO** E0T **GLBX** OZQ	OTA	ET+ TEO+	Quarterly Eurodollar futures that expires 1-year from nearest non-expired Qtrly Mid-Curve Option	0.0050 = $12.50	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Corresponding to Treasury options expiration: Last Fri which precedes by at least two bus. days the last bus. day of month preceding option month (at close of GLBX session for corresponding futures contract)	1ST three consecutive months (two Ser, one Qtrly) plus next four Qtrly months
30-Day Fed Funds[1]	**OO** EO2 **GLBX** OZQ	FFA EFFA	FF+ ZQ+	One 30-Day Fed Funds futures contract	0.0025 = $10.4175	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last bus. day of delivery month (4:00 p.m.)	First 24 calendar months
3-Month OIS[2]	**OO** OSP **GLBX** OSS	FLA FLA	OSS OSP	One 3-Month OIS futures contract	0.0025 = $6.25 – nearby Qtrly; 1ST two Qtrly and Ser months if premium of outright or spread combo ≤ 5 bps; all other contracts = 0.0050 = $12.50	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Fri prior to 3RD Wed of contract month (4:00 p.m.)	Four Qtrly, two Ser months
TREASURIES								
2-Year U.S. Treasury Note[1]	**OO** Calls TUC Puts TUP **GLBX** OZT	TUA ETUA	TU ZT	One 2-Year U.S. Treasury Note futures contract	1/2 of 1/64 of 1 point = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last Fri at least two bus. days prior to last bus. day of month prior to option contract month (at close of GLBX session for corresponding futures contract)	1ST three consecutive months (two Ser, one Qtrly) plus next four Qtrly months
5-Year U.S. Treasury Note[1]	**OO** Calls FL Puts FP **GLBX** OZF	DSA EDSA	FV ZF	One 5-Year U.S. Treasury Note futures contract	1/2 of 1/64 of 1 point = $7.8125	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:00 p.m. – 4:00 p.m.	Last Fri at least two bus. days prior to last bus. day of month prior to option contract month (at close of GLBX session for corresponding futures contract)	1ST three consecutive months (two Ser, one Qtrly) plus next four Qtrly months
10-Year U.S. Treasury Note[1]	**OO** Calls TC Puts TP **GLBX** OZN	TYA ETYA	TY ZN	One 10-Year U.S Treasury Note futures contract	1/64 of 1 point = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last Fri at least two bus. days prior to last bus. day of month prior to option contract month (at close of GLBX session for corresponding futures contract)	1ST three consecutive months (two Ser, one Qtrly) plus next four Qtrly months
30-Year U.S. Treasury Bond[1]	**OO** Calls CG Puts PG **GLBX** OZB	USA EUSA	US ZB	One 30-Year U.S. Treasury Bond futures contract	1/64 of 1 point = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Last Fri at least two bus. days prior to last bus. day of month prior to option contract month (at close of GLBX session for corresponding futures contract)	1ST three consecutive months (two Ser, one Qtrly) plus next two Qtrly months
INTEREST RATE SWAPS								
5-Year Interest Rate Swap[1]	**OO** NGC, NCP **GLBX** OSA	DSA EDSA	IR SA	One 5-Year Interest Rate Swap futures contract	1/64 of 1 point = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:00 p.m. – 4:00 p.m.	Qtrly: Same day and time as corresponding futures Ser: Fri prior to 3RD Wed of expiration month (4:00 p.m.)	Four Qtrly months two Ser months
7-Year Interest Rate Swap[1]	**OO** 7IO **GLBX** O7I	J7A	SWS+ SWSE+	One 7-Year Interest Rate Swap futures contract	1/64 of 1 point = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Qtrly: Same day and time as corresponding futures Ser: Fri prior to 3RD Wed of expiration month (4:00 p.m.)	Four Qtrly months two Ser months
10-Year Interest Rate Swap[1]	**OO** NIC, NIP **GLBX** OSR	DIA EDIA	NI SR	One 10-Year Interest Rate Swap futures contract	1/64 of 1 point = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Qtrly: Same day and time as corresponding futures Ser: Fri prior to 3RD Wed of expiration month (4:00 p.m.)	Four Qtrly months two Ser months
30-Year Interest Rate Swap[1]	**OO** ONZ **GLBX** OI3	TIRA	NTT+ QY+	One 30-Year Interest Rate Swap futures contract	1/64 of 1 point = $15.625	**OO** Mon – Fri 7:20 a.m. – 2:00 p.m. **GLBX** Sun – Fri 5:30 p.m. – 4:00 p.m.	Qtrly: Same day and time as corresponding futures Ser: Fri prior to 3RD Wed of expiration month (4:00 p.m.)	Four Qtrly months two Ser months

1 These contracts are listed with, and subject to, the rules and regulations of CBOT.
2 These contracts are listed with, and subject to, the rules and regulations of CME.

To learn more about the CME Group suite of Interest Rate Products, contact the Interest Rate Products and Services team:

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