

Futures

Interest Rate Products	Exchange Symbol		Bloomberg		CQG		Minimum Block Trade Requirements		
	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Regular Hours	European Hours	Asian Hours
Short Term Interest Rates									
Eurodollar	ED	GE	EDA	EDA	ED	EDA	4,000 ¹	2,000 ¹	1,000 ¹
30 Day Federal Funds	FF	ZQ	FFA	FFA	FF	ZQE	2,000	1,000	500
Treasuries									
2 Yr. U.S. Treasury Note	TU	ZT	TUA	TUA	TU	TUA	5,000 ²	2,500 ²	1,250 ²
5 Yr. U.S. Treasury Note	FV	ZF	FVA	FVA	FV	FVA	5,000 ²	2,500 ²	1,250 ²
10 Yr. U.S. Treasury Note	TY	ZN	TYA	TYA	TY	TYA	5,000 ²	2,500 ²	1,250 ²
Ultra 10-Yr. Treasury Note	--	TN	--	UXY	--	TNA	3,500 ²	1,750 ²	875 ²
U.S. Treasury Bond	US	ZB	USA	USA	US	USA	3,000 ²	1,500 ²	750 ²
Long-Term (Ultra) Treasury Bond	UL	UB	WNA	WNA	ULA	ULA	2,000 ²	1,500 ²	750 ²
Mac Swap Futures — USD and Euro Contracts									
2-Year USD MAC Swap Future	T1U	T1U	CTPA	CTPA	T1U	T1U	3,000	3,000	3,000
5-Year USD MAC Swap Future	F1U	F1U	CFPA	CFPA	F1U	F1U	1,500	1,500	1,500
7-Year USD MAC Swap Future	S1U	S1U	CIPA	--	CIPA	--	1,250	1,250	1,250
10-Year USD MAC Swap Future	N1U	N1U	CNPA	CNPA	N1U	N1U	1,000	1,000	1,000
20-Year USD MAC Swap Future	E1U	E1U	CHPA	--	CHPA	--	500	500	500
30-Year USD MAC Swap Future	B1U	B1U	CBPA	CBPA	B1U	B1U	500	500	500
2-Year Euro MAC Swap Future	--	T1E	--	PTEA	--	T1E	1,500	1,500	1,500
5-Year Euro MAC Swap Future	--	F1E	--	PFEA	--	F1E	750	750	750
10-Year Euro MAC Swap Future	--	N1E	--	PNEA	--	N1E	500	500	500

Options

Interest Rate Products	Exchange Symbol		Bloomberg		CQG		Minimum Block Trade Requirements ³		
	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Regular Hours	European Hours	Asian Hours
Short Term Interest Rates									
Eurodollar	ED	GE	ED	GE	ED	EDA	10,000	5,000	2,500
Eurodollar Calendar Spread (CSO)	SP1	SPO	EZ		--	--	10,000	5,000	2,500
Eurodollar – 1 Yr. Mid-Curve	E0	GE0	OE		ED0	GE0	10,000	5,000	2,500
Eurodollar – 2 Yr. Mid-Curve	E2	GE2	2E		ED2	GE2	10,000	5,000	2,500
Eurodollar – 3 Yr. Mid-Curve	E3	GE3	3E		--	GE3	10,000	5,000	2,500
Eurodollar – 4 Yr. Mid-Curve	E4	GE4	4E		EDF	GE4	10,000	5,000	2,500
Eurodollar – 5 Yr. Mid-Curve	E5	GE5	5E		--	GE5	10,000	5,000	2,500
Weekly – 1 Yr. Mid-Curve	1K-5K	E01-E05	1K - 5K		E01-E05		10,000	5,000	2,500
Weekly – 2 Yr. Mid-Curve	EE1-EE5	E21-E25	1F - 5F		GE21-GE25		10,000	5,000	2,500
Weekly – 3 Yr. Mid-Curve	EF1-EF5	E31-E35	1P - 5P		GE31-GE35		10,000	5,000	2,500
30 Day Federal Funds	Calls: FFC Puts: FFP	OZQ	FF		Calls: -- Puts: FF	ZQE	1,500	750	375
30-Day Federal Funds – 6 Mo. Mid-Curve	FF6	ZQ6	6UA	6UA	ZQ6	ZQ6	1,500	750	375
30-Day Federal Funds – 1 Yr. Mid-Curve	FF1	ZQ1	OUA	OUA	ZQ1	ZQ1	1,500	750	375

The information in this guide is accurate as of August 31, 2016, however, it is superseded by the most current information available in the block trading clearing advisory that can be found at cmegroup.com/mran.

¹ During Regular Trading Hours, 4,000 contracts — or 1,000 contracts provided that a minimum of 1,000 contracts are transacted in years 6-10; During European Trading Hours, 2,000 contracts — or 500 contracts provided that a minimum of 500 contracts are transacted in years 6-10; During Asian Trading Hours, 1,000 contracts — or 250 contracts provided that a minimum of 250 contracts are transacted in years 6-10. For purposes of the interest rate products in the table, the following times apply: ETH: 12:00 a.m. – 7:00 a.m. Central Time (CT), Monday through Friday on regular business days; RTH: 7:00 a.m. – 4:00 p.m. CT, Monday through Friday on regular business days; ATH: 4:00 p.m. – 12:00 a.m. CT, Monday through Friday on regular business days and at all times on weekends.

² Inter-commodity Interest Rate futures spread trades in CBOT U.S. Treasury and Interest Rate Swaps can be executed as block trades provided that the quantity of each leg of the spread meets the designated minimum quantity threshold applicable to each of the respective products. Please note: Block trading of intra-commodity Treasury and Interest Rate Swap futures calendar spreads remains prohibited.

³ Intra-commodity option spreads and combinations may be executed as block trades provided that the quantity of each leg of the spread meets the designated minimum quantity threshold. Inter-Commodity Option Spreads and Combinations may be executed as block trades provided that the quantity of each leg of the spread meets the larger of the threshold requirements for the underlying products.

Options (cont.)

Interest Rate Products	Exchange Symbol		Bloomberg		CQG		Reuters IDN		Minimum Block Trade Requirements ³		
	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Regular Hours	European Hours	Asian Hours
Treasuries											
2 Yr. U.S. Treasury Note	Calls: TUC Puts: TUP	OZT	TUA OMON	--	TU	--	Calls: TU9925I2 Puts: TU9925U2	--	2,000	1,000	500
2 Yr. U.S. Treasury Note – Week 1–5	TW1, TW2, TW3, TW4, TW5	ZT1, ZT2, ZT3, ZT4, ZT5	1W, 2W, 3W, 4W, 5W	1W, 2W, 3W, 4W, 5W	--	ZTW1, ZTW2, ZTW3, ZTW4, ZTW5	0#TWWW+ 0#ZTW+	2,000	1,000	500	
5 Yr. U.S. Treasury Note	Calls: FL Puts: FP	OZF	Calls: FVA OMON FV Puts: FVA OMON	OMON	FV	FVA	--	Calls: ZF9012 Puts: ZF90U2	7,500	3,750	1,875
5 Yr. U.S. Treasury Note – Week 1–5	FV1, FV2, FV3, FV4, FV5	ZF1, ZF2, ZF3, ZF4, ZF5	1I, 2I, 3I, 4I, 5I	1I, 2I, 3I, 4I, 5I	--	ZFW1, ZFW2, ZFW3, ZFW4, ZFW5	0#FVW+ 0#ZFW+	7,500	3,750	1,875	
10 Yr. U.S. Treasury Note	Calls: TC Puts: TP	OZN	Calls: -- Puts: TYA OMON	Calls: OMON Puts: --	Calls: -- Puts: TY	Calls: TYA Puts: --	Calls: -- Puts: TY78U2	Calls: ZN78I2 Puts: --	7,500	3,750	1,875
10 Yr. U.S. Treasury Note – Week 1–5	TY1, TY2, TY3, TY4, TY5	ZN1, ZN2, ZN3, ZN4, ZN5	1M, 2M, 3M, 4M, 5M	--	--	ZNW1, ZNW2, ZNW3, ZNW4, ZNW5	0#TWW+ 0#ZNW+	7,500	3,750	1,875	
Ultra 10-Yr. Treasury Note	--	OTN	--	UXY	--	TNA	--	0#1TN+	7,500	3,750	1,875
U.S. Treasury Bond	Calls: CG Puts: PG	OZB	USA OMON	OMON	US	USA	Calls: US60I2 Puts: US60U2	Calls: ZB60I2 Puts: ZB60U2	7,500	3,750	1,875
U.S. Treasury Bond – Week 1–5	US1, US2, US3, US4, US5	ZB1, ZB2, ZB3, ZB4, ZB5	1C, 2C, 3C, 4C, 5C	1C, 2C, 3C, 4C, 5C	--	ZBW1, ZBW2, ZBW3, ZBW4, ZBW5	0#USW+ 0#ZBW+	7,500	3,750	1,875	
Long-Term (Ultra) Treasury Bond	OUL	OUB	WNA	WNA	UL	ULA	--	--	800	600	300
Long-Term (Ultra) Treasury Bond – Week 1–5	UL1, UL2, UL3, UL4, UL5	UB1, UB2, UB3, UB4, UB5	1J, 2J, 3J, 4J, 5J	1J, 2J, 3J, 4J, 5J	--	UBW1, UBW2, UBW3, UBW4, UBW5	0#ULW+ 0#UBW+	800	600	300	

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CME Group is the world's leading marketplace for trading short-, medium- and long-term interest rate derivative products. Whether you are managing risk from 30 days to 30 years, CME Group offers the most diverse suite of interest rate products including: Eurodollars, U.S. Treasuries, 30-Day Fed Funds, and MAC Swap Futures. Our Euro-denominated Euribor futures offer a cost-effective way to expand your global interest rate trading strategies. Additionally, we offer central counterparty clearing for OTC Interest Rate Swaps. The liquidity, transparency and security of CME Group Interest Rate markets provide customers around the world with a safe and capital efficient way to manage interest rate risk. Backed by our central counterparty clearing model, we offer powerful solutions to address a wide variety of risk management needs.

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