

Futures

Interest Rate Products	Exchange Symbol		Bloomberg		CQG		Reuters IDN		Minimum Block Trade Requirements		
	Pit	CME Globex	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	--	0#2ED:	0#GE:	4,000**	2,000**	1,000**
Euribor	--	EB	--	IEBA	--	GEB	--	<0#EB:>	Years 1-5: 2,000; Years 6-10: 500	Years 1-5: 2,000; Years 6-10: 500	Years 1-5: 2,000; Years 6-10: 500
30 Day Federal Funds	FF	ZQ	FFA	FFA	FF	FFA	/FF	FF	2,000	1,000	500
Treasuries											
2 Yr. U.S. Treasury Note	TU	ZT	TUA	TUA	TU	--	/TU	--	5,000*	2,500*	1,250*
5 Yr. U.S. Treasury Note	FV	ZF	FVA	FVA	FV	FVA	/FV	FV	5,000*	2,500*	1,250*
10 Yr. U.S. Treasury Note	TY	ZN	TYA	TYA	--	TYA	--	TY	5,000*	2,500*	1,250*
U.S. Treasury Bond	US	ZB	USA	USA	US	USA	/US	US	3,000*	1,500*	750*
Long-Term (Ultra) Treasury Bond	UL	UB	WNA	WNA	ULA	ULA	--	--	2,000*	1,500*	750*
2 Yr. OTR U.S. Treasury Note	T2	TWO	Z2A	Z2A	T2	T2	--	--	2,000*	1,000*	500*
5 Yr. OTR U.S. Treasury Note	T5	FIV	Z5A	Z5A	T5	T5	--	--	2,000*	1,000*	500*
10 Yr. OTR U.S. Treasury Note	TN	TEN	TOA	TOA	TN	TN	--	--	2,000*	1,000*	500*
Interest Rate Swaps											
5 Yr. Interest Rate Swap	NT	SA	DSA	DSA	IR	IRA	/N5	IR	2,000*	1,000*	500*
7 Yr. Interest Rate Swap	N7	7I	J7A	J7A	--	S7	--	0#SWSE:	2,000*	1,000*	500*
10 Yr. Interest Rate Swap	NI	SR	DIA	DIA	--	NIA	--	NI	2,000*	1,000*	500*
30 Yr. Interest Rate Swap	NZ	I3	TIRA	TIRA	BNZ	YQS	--	0#3NTT	2,000*	1,000*	500*
Sovereign Yield Spreads											
US-UK (US-UK)	--	SKV	--	SKAA	--	SKV	--	0#SKV:	250	250	250
US-Germany (US-DE)	--	SEV	--	SKBA	--	SEV	--	0#EVS:	250	250	250
US-France (US-FR)	--	SFV	--	SKCA	--	SFV	--	0#SFV:	250	250	250
US-Italy (US-IT)	--	STV	--	SKDA	--	STV	--	0#STV:	250	250	250
US-Netherlands (US-ND)	--	SDV	--	SKEA	--	SDV	--	0#SDV:	250	250	250
UK-Germany (UK-DE)	--	KEV	--	KVAA	--	KEV	--	0#KEV:	250	250	250
UK-France (UK-FR)	--	KFV	--	KVBA	--	KFV	--	0#KFV:	250	250	250
UK-Italy (UK-IT)	--	KTV	--	KVCA	--	KTV	--	0#KTV:	250	250	250
UK-Netherlands (UK-ND)	--	KDV	--	KVDA	--	KDV	--	0#KDV:	250	250	250
Germany-France (DE-FR)	--	DFV	--	DVAA	--	DFV	--	0#DFV:	250	250	250
Germany-Italy (DE-IT)	--	DTV	--	DVBA	--	DTV	--	0#DTV:	250	250	250
Germany-Netherlands (DE-ND)	--	DNV	--	DVCA	--	DNV	--	0#DNV:	250	250	250

Options

Interest Rate Products	Exchange Symbol		Bloomberg		CQG		Reuters IDN		Minimum Block Trade Requirements		
	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Regular Hours	European Hours	Asian Hours
Short Term Interest Rates											
Eurodollar	ED	GE	Calls: EDmyC 1 Puts: EDmyP 1	Calls: GEmyC 1 Puts: GEmyP 1	ED	EDA	Calls: 0#ED+ Puts: 0#ED+	Calls: 0#GE: Puts: 0#GE+	10,000	5,000	2,500
Eurodollar Calendar Spread (CSO)	SP1	SPO	EZmyC my 1	EZmyC my 1	--	--	--	--	10,000	5,000	2,500
Eurodollar – 1 Yr. MidCurve	E0	GE0	0EmyC 1	--	ED0	GE0	0#EG+	0#GF+	10,000	5,000	2,500
Eurodollar – 2 Yr. MidCurve	E2	GE2	2EmyC 1	--	ED2	GE2	0#EH+	0#GH+	10,000	5,000	2,500
Eurodollar – 3 Yr. MidCurve	E3	GE3	3EmyC 1	3EmyC 1	--	GE3	<0#EN+>	<0#GN+>	10,000	5,000	2,500
Eurodollar – 5 Yr. MidCurve	E5	GE5	5EmyC 1	--	EDF	GE5	0#EA+	0#GA+	10,000	5,000	2,500
Eurodollar MidCurve – Week 1-5	1K, 2K, 3K, 4K, 5K	EO1, EO2, EO3, EO4, EO5	1KmyC 1, 2KmyC 1, 3KmyC 1, 4KmyC 1, 5KmyC 1	--	G1K, G2K, G3K, G4K, G5K	--	0#EGW+	0#EGW+	10,000	5,000	2,500

* As of February 1, 2011, Inter-commodity interest rate futures spread trades in CBOT U.S. Treasury, On-the-Run Treasury Yield 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 to be prohibited.

** During RTH, 4,000 contracts – or 1,000 contracts provided that a minimum of 1,000 contracts are transacted in years 6-10; During ETH, 2,000 contracts – or 500 contracts provided that a minimum of 500 contracts are transacted in years 6-10; During ATH, 1,000 contracts – or 250 contracts provided that a minimum of 250 contracts are transacted in years 6-10.

Options (cont.)

Interest Rate Products	Exchange Symbol		Bloomberg		CQG		Reuters IDN		Minimum Block Trade Requirements		
	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Pit	CME Globex	Regular Hours	European Hours	Asian Hours
Short Term Interest Rates (cont.)											
Eurodollar Treasury-Matched MidCurve	EOT	TEO	OTA	OTA	EOT	TEO	<0#ET+>	--	10,000	5,000	2,500
30 Day Federal Funds	Calls: FFC Puts: FFP	OZQ	Calls: -- Puts: FFA OMON	--	Calls: -- Puts: FF	--	Calls: -- Puts: <0#FF+>	Calls: <0#ZQ+> Puts: <0#ZQ+>	1,500	750	375
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: ZF90I2 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
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	--	--	--	--	--
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+	--	--	--

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