

Options with Truncated Strike Prices

A subset of options on interest rate and treasury futures have truncated strike prices in tag 55-Symbol of the [market data Security Definition message](#):

- CME
 - GE - Eurodollar Options
 - GE0 - Eurodollar 1-Year MidCurve Options
 - (E01 – E05) - Eurodollar Weekly 1-YR Options
 - GE2 - Eurodollar 2-Year Midcurve Options
 - (E21 – E25) - Eurodollar Weekly 2-Yr Options
 - GE3 - Eurodollar 3-Year Midcurve Options
 - (E31 – E35) - Eurodollar Weekly 3-Yr Options
 - GE4 - Eurodollar 4-Year Midcurve Options
 - GE5 - Eurodollar 5-Year Midcurve Options
 - OL - 1 Month Eurodollar Options
 - EJ - Euroyen Options
 - BTC - Bitcoin options
- CBOT
 - OZQ - Fed Fund Options
 - ZQ6 - Fed Fund 1-Year Midcurve
 - ZQ1 - Fed Fund 2-Year Midcurve
 - OZT - 2YR Treasury Note Options
 - (WT1-WT5) - Weekly Wednesday Options on 2-Year Treasury Note Futures



The 2-Year T-Note options (OZT) strike prices are truncated in both tag 55-Symbol and tag 202-StrikePrice. Therefore, for OZT, apply the following rule to determine the strike price:

- If strike ends in "2" or "7", postpend "5"

- (ZT1 – ZT5) - 2YR Treasury Note Weekly Options
- OZF - 5YR Treasury Note Options
- (ZF1 – ZF5) - 5YR Treasury Note Weekly Options



CME Group strongly encourages clients to use tag 202-StrikePrice to determine the full strike price.

If using tag 55-Symbol to determine the strike price, the following rules apply:

- CME products:
 - If strike ends in "2" or "7", postpend "5"
- CBOT products
 - If strike ends in "2" or "7", postpend "5"
 - If strike ends in "1" or "6", postpend "25"
 - If strike ends in "3" or "8", postpend "75"