# CME Group

INTEREST RATE PRODUCTS
VENDOR CODES AND BLOCK TRADE
REQUIREMENTS BY CONTRACT
AS OF AUGUST 31, 2016

## Futures

| | Exchange Symbol | | Bloomberg | | CQG | | Minimum Block Trade Requirements | | |
|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Products | 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 | CHPA | -- | 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 | CIPA | -- | 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

| | Exchange Symbol | | Bloomberg | | CQG | | Minimum Block Trade Requirements[3] | | |
|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Products | 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 | 0E | | 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<br>Puts: FFP | OZQ | FF | | Calls: --<br>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 | 0UA | 0UA | ZQ1 | ZQ1 | 1,500 | 750 | 375 |

The information in this guide is accurate as of August 31, 2016, however, it is superceded 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.

**(cont. on back)**

## Options (cont.)

| | Exchange Symbol | | Bloomberg | | CQG | | Reuters IDN | | Minimum Block Trade Requirements[3] | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Interest Rate Products | 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: ZB6012 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 |

## CME GROUP INTEREST RATE PRODUCTS

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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The interest rate products are listed by and subject to the rules of CME and CBOT. The applicable rulebook should be consulted for contract specifications.



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