



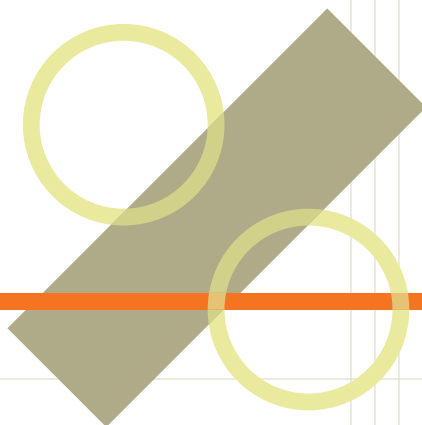
CME® Interest Rate Product Guide

05/06 CALENDAR

2005 CME INTEREST RATE PRODUCT CALENDAR

CME has long been considered the world's leading provider of short-term interest rate futures and options products. This 2005 CME interest rate futures guide will keep you up to date with all of the latest developments in these popular products.

02	CME Eurodollar Futures
04	CME Eurodollar Bundles and Packs
06	CME Eurodollar Options
08	CME Eurodollar Mid-Curve Options
09	Innovative Alternatives for Executing CME Eurodollar Futures and Options
10	CME LIBOR Futures
11	CME LIBOR Options
12	CME Swap Futures
13	CME Euroyen TIBOR Futures
14	CME Euroyen TIBOR Options
15	CME Euroyen LIBOR Futures
16	CME 13-Week T-Bill Futures
17	2005-06 Calendar Expirations
42	Quote Vendor Symbols



CME EURODOLLAR FUTURES

02

Underlying Instrument

3-month LIBOR: London Interbank Offered Rate on 3-month U.S. dollar deposits.

Contract Size

\$1,000,000

Minimum Price Fluctuation (Tick)

Trading can occur in .0025 increments (\$6.25/contract) in the expiring front-month contract; in .005 increments (\$12.50/contract) in the four serial and all forty quarterly expirations. The "new" expiring front-month contract begins trading in .0025 increments after the "old" expiring front-month contract ceases trading at 5:00 a.m. Chicago time (11:00 a.m. London time) on the CME Globex® electronic markets on the contract's last trading day. The "new" front-month CME Eurodollar contract will begin trading in "1/4 ticks" at the beginning of open outcry trading at 7:20 a.m. Chicago time.

Contract Months

Mar, Jun, Sep, Dec, extending out 10 years (total of 40 contracts) plus the four nearest serial expirations (months that are not in the March quarterly cycle). The new contract month terminating 10 years in the future is listed on the Tuesday following expiration of the front quarterly contract.

Last Trading Day

Second London bank business day prior to the third Wednesday of the contract month.

Final Settlement

Cash settlement to the British Bankers' Association survey of 3-month LIBOR. Final settlement price will be rounded to four decimal places, equal to 1/10,000 of a percent, or \$0.25 per contract.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.

CME Globex Electronic Markets: 5:00 p.m. – 4:00 p.m. the following day; on Sunday, trading begins at 5:00 p.m.

"All-or-None" (AON) CME Eurodollar Trading

In years 1 – 5 of quarterly CME Eurodollar expirations (contracts 1 – 20), the minimum threshold is 2,000 contracts for outrights. For all combinations in quarterly contracts in years 1 – 5, the minimum threshold is also 2,000 contracts (e.g., buy/sell combinations such as calendars are 2,000 contracts per leg). In years 6 – 10 of the quarterly expirations (contracts 21 – 40), the minimum threshold is 1,000 for outrights. For all combinations in quarterly contracts in years 6 – 10, the minimum threshold is also 1,000 contracts (e.g., buy/sell combinations such as calendars are 1,000 contracts per leg). In the serial CME Eurodollar futures, the minimum threshold is 500 contracts in each of the four available serial expirations. AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

CME Eurodollar Futures Block Trading

A block transaction is a privately negotiated futures transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction, and the trade must be reported within 15 minutes. For the latest information on alternative CME Eurodollar execution facilities, refer to the CME Web site at www.cme.com/blocks.

Position Accountability

Positions of more than 10,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

Serial CME Eurodollar Futures

Identical to quarterly CME Eurodollar futures except for the expiration dates, with four serial contracts are listed at any one time. The contracts expire in months other than those in the March quarterly cycle.

Final Settlement Prices for CME Eurodollar Futures

CME Eurodollar futures settle to the London Interbank Offered Rate as determined by the 11:00 a.m. daily survey sponsored by the British Bankers' Association (BBA). The BBA survey group currently consists of 16 banks, each of which submits its perception of the interest rates currently available in the marketplace for deposits ranging in maturity from overnight to one year. From this 16-rate sample for each maturity, the four high and four low quotes are eliminated, and the arithmetic mean of the middle eight rates is computed. This average becomes the day's LIBOR fixing for that maturity. These rates are published daily on Dow Jones Markets page 3750, Bloomberg page "BBAM" and Reuters page "LIBOR01."

Because this survey is conducted on a daily basis at 11:00 a.m. London time, the survey results, and therefore the final settlement prices for the futures contracts, are determined before the opening of Regular Trading Hours in Chicago on the last trading day.

Consequently, there is no pit trading of the expiring futures and quarterly option contracts on expiration day. However, trading can take place on the last trading day up to the time of the BBA survey via the CME Globex electronic markets and, for futures only, on the Singapore Exchange (SGX).

The CME Globex system opens for trading on Sunday evenings at 5:00 p.m. Chicago time, and remains open until 4:00 p.m. the following afternoon. This system allows for trading the expiring contract up to the time of the BBA fixing if necessary, in the event of a market-moving occurrence taking place after the close of trading on Friday.

Daily Settlement Prices for CME Eurodollar Futures

Contract Years 1 and 2: Daily settlement prices are determined by price activity during the closing range. On days that the closing range consists of one price only, that price will be the settlement price. When there is a two-tick closing range, the settlement price will be the price closest to the previous day's settlement, i.e., the bid side of the market on days when the market has risen, the offered side on days when the market has fallen. The middle price will be used when there is a three-tick closing range.

Contract Years 3 Through 5: Daily settlement prices are determined by the pit committee.

Contract Years 6 Through 10: The daily settlement price for the last five years is the average of price levels obtained from four surveys conducted at the close of trading. Three surveys reflect price levels for the last five years supplied by members inside the pit; the other consists of identical information from end users and their FCM representatives. All four surveys are conducted by CME staff.

Implied Pricing Functionality for Electronically Traded CME Eurodollar Futures

Implied pricing for electronically traded CME Eurodollar futures provides customers with greater market liquidity, improved prices and expanded risk management opportunities.

- Bids and offers in individual futures contracts are automatically combined by the CME Globex electronic system to create additional liquidity in spread contracts, often at improved prices. These are called "Implied In" prices.
- Existing bids and offers in spread contracts are combined with bids and offers in individual futures contracts to create additional liquidity in other futures contracts. These are called "Implied Out" prices.

For market makers, implied prices allow relatively low risk spread contracts to generate liquidity in the underlying contracts. For market takers, implied prices mean more liquidity and better prices, whether trading spreads or the underlying contracts.

Implied Butterfly Spread Trading Functionality

In October 2004, CME launched implied butterfly spread trading functionality for electronically traded CME Eurodollars. While similar to what currently exists for electronic CME Eurodollar calendar trades, this new functionality allows users to more efficiently establish and liquidate butterfly positions within the first three years of the yield curve. In addition, it links contract liquidity in butterfly spread trades with component outright futures contracts comprising the butterfly spread. For more information go to our Web site: www.cme.com/eurodollarsonglobex

03

CME EURODOLLAR PACKS AND BUNDLES

04

Bundles

CME Eurodollar Bundles allow traders to simultaneously buy or sell a consecutive series of CME Eurodollar futures in equal proportions beginning with the front quarterly contract. This means that, for example, a 5-year "strip" comprised of 20 individual contracts can be executed with just one transaction. Currently 1-, 2-, 3-, 4-, 5-, 6-, 7-, 8-, 9-, 10-, and 5-year forward Bundles are available, as well as "Rolling" Bundles which can be constructed starting with any quarterly contract.

CME Eurodollar Bundles are quoted in 1/4-basis-point (.25) price increments. Whole-basis-point prices are assigned to individual legs of the Bundle consistent with the traded price. Prices are assigned according to an Exchange-approved pricing convention.

Packs

CME Eurodollar Packs are the simultaneous purchase or sale of an equally weighted, consecutive series of four CME Eurodollar futures, quoted on an average net change basis from the previous day's close.

Packs, like CME Eurodollar futures, are designated by a color code that corresponds to their position on the yield curve. There are generally nine Packs trading at a given time: Red, Green, Blue, Gold, Purple, Orange, Pink, Silver, and Copper, corresponding to CME Eurodollar futures years 2-10, respectively. However, "Rolling" Packs can be constructed starting with any quarterly contract.

CME Eurodollar Packs are quoted in 1/4-basis-point (.25) price increments. Whole-basis-point prices are assigned to individual legs of the Pack consistent with the traded price. Prices are assigned according to an Exchange-approved convention. For example, if a pack (four quarterly CME Eurodollar expirations) is down 2.25 ticks, then individual contracts will be -2, -2, -2, and -3.

CME Eurodollar Color Codes for Individual Year Strips:

Year one	White
Year two	Red
Year three	Green
Year four	Blue
Year five	Gold
Year six	Purple
Year seven	Orange
Year eight	Pink
Year nine	Silver
Year ten	Copper

"All-or-None" (AON) CME Eurodollar Pack and Bundle Trading

All Packs and Bundles are eligible for AON trading. Packs or Bundles, where all contracts are on the same side of the market, that are within years 1 – 5 of CME Eurodollar expirations (contracts 1 – 20), have a minimum threshold of 2,000 contracts. Packs and Bundles that are within years 6 – 10 of CME Eurodollar expirations (contracts 21 – 40), have a minimum threshold of 1,000 contracts.

AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

Block Trading of CME Eurodollar Futures Packs and Bundles

A block transaction is a privately negotiated futures transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for the Packs and Bundles, and the trade must be reported within 15 minutes. For the latest information on alternative CME Eurodollar execution facilities, refer to the CME Web site at www.cme.com/blocks.

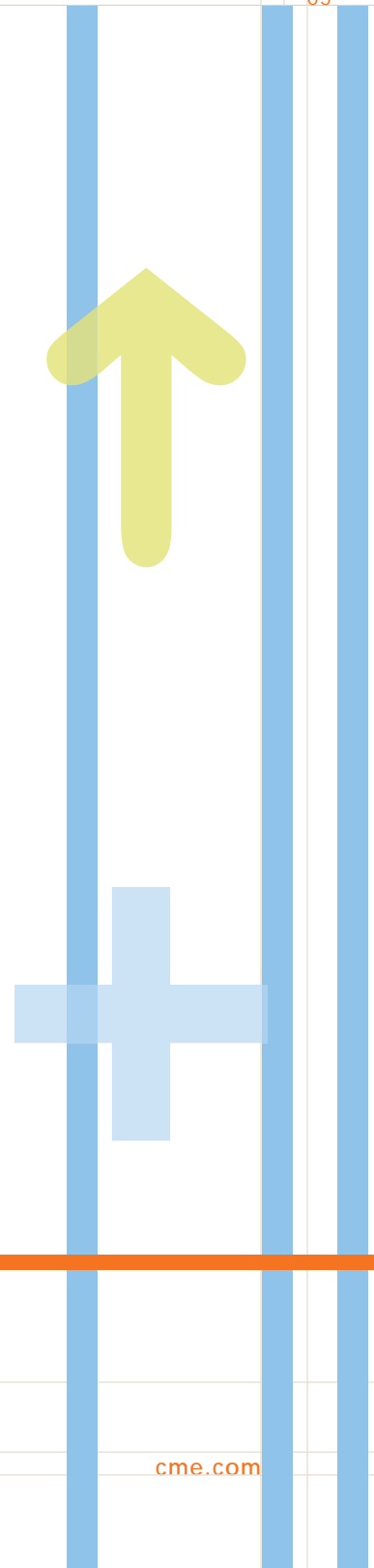
05

Enhanced Options System

The CME enhanced options system is the world's most advanced electronic options and spread trading platform. Launched in August 2004 for CME Eurodollar options, the patent pending system provides customers with real-time prices from major market making participants for thousands of outright contracts and complex spread combinations. It also provides customers with unparalleled competitive execution by ensuring that all incoming orders are exposed to the largest possible universe of potential counterparties.

The system's competitive execution technology guarantees that customer orders are filled at the best available price and that all bids, offers and trades are reported real-time to the entire trading community. Moreover, its patent pending RFQ-based methodology provides significant incentive for market makers to improve prices and attract customer orders.

The system enhances electronic trading opportunities for all market participants: customers, brokers and liquidity providers. It provides anonymous and transparent execution without exposing participants to counterparty risk: Trades are matched in the Exchange's central order book and are instantly backed by the CME Clearing House. The platform also offers straight through processing, lower transaction costs, and real-time global distribution of transactable options and complex spread prices. For more information refer to the CME Web site at www.cme.com/options



CME EURODOLLAR OPTIONS

06

Underlying Instrument

One March quarterly ED futures contract.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.

CME Globex Electronic Markets: 5:00 p.m. – 6:50 a.m. the following day; on Sunday, trading begins at 5:00 p.m.

Enhanced Options System: 7:00 a.m. – 4:00 p.m. weekdays

Exercise/Assignment

All in-the-money options are automatically exercised at expiration in the absence of contrary instructions. All CME interest rate options are American-style, and may be exercised until 7:00 p.m. (Chicago time) on any business day the option is traded. CME Eurodollar options are listed for trading on the CME Globex electronic markets.

Exercise (Strike) Prices

25-basis-point increments, e.g., 93.25, 93.50, 93.75, etc. However, the two nearest serial option contract months and the two nearest quarterly option contract months are eligible for 12.5-basis point increments (half-strike listings) at all times. For example, on March 14, 2005, these 12.5-basis point strike price listings will be available for the April 2005 and May 2005 serial CME Eurodollar options, and the June 2005 and September 2005 quarterly CME Eurodollar options.

For one-year CME Mid-Curve options ("Shorts"), the first quarterly and two serial expirations are eligible to trade in 12.5-point strike price increments. For the two-year CME Mid-Curve options ("Greens") and the Golds (fifth year), the first quarterly expiration is eligible to trade in 12.5-point strike increments. All other expirations in the one-year, two-year and Gold CME Mid-Curve options trade in 25-point strike increments.

For all regular Serial, Quarterly and Mid-Curve options the range for strike prices is 5.50 IMM index points above and below the exercise that is nearest the futures price (i.e., the at-the-money).

Position Accountability

A person owning/controlling a combination of options and underlying futures contracts that exceeds 10,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

QUARTERLY OPTIONS

Contract Months

The first eight months in the March quarterly cycle.

Underlying Instrument

The Eurodollar futures contract expiring in the same month, and on the same day, as the option.

Expiration/Settlement

Cash-settled at the same time and on the same day as the underlying futures contract (11:00 a.m. London time on the second London bank business day immediately preceding the third Wednesday of the contract month).

Minimum Price Fluctuation (Tick)

.0025 = \$6.25/contract for the nearest expiring quarterly options contract if the underlying future is eligible to trade in quarter ticks; .005 = \$12.50/contract for the first eight quarterly options.

SERIAL OPTIONS

Contract Months

Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are available for trading. Consequently, the serial option expirations fall in January, February, April, May, July, August, October, and November.

Underlying Instrument

The first March quarterly cycle CME Eurodollar futures contract that is nearest the expiration of the option.

Expiration/Settlement

Serial options expire at 2:00 p.m. Chicago time on the Friday prior to the third Wednesday of the contract month.

Minimum Price Fluctuation (Tick)

.005 = \$12.50/contract

"All-or-None" (AON) Options Trading on CME Eurodollars

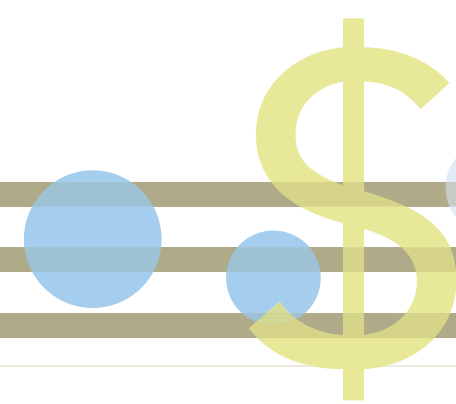
Quarterly and serial CME Eurodollar AON option transactions have a minimum threshold of 2,000 contracts for both outright trades and combinations where at least one leg is for 2,000 contracts.

AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

Block Trading of Options on CME Eurodollar Futures

A block transaction is a privately negotiated option transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME Eurodollar options. The trade must be reported within 15 minutes. For the latest information on alternative CME Eurodollar execution facilities, refer to the CME Web site at www.cme.com/blocks.

07



CME EURODOLLAR MID-CURVE OPTIONS

08

Contract Months

1-year: four March quarterly cycle and two serial months; 2-year: four March quarterly cycle months and Gold (fifth year): four March quarterly cycle months.

Underlying Instrument

Quarterly Options –The futures contract sharing the same expiration month as the option, but which expires either one, two or four years after expiration of the option. For example, a Gold (fifth year) CME Mid-Curve option that expires in December 2005 would have as an underlying the December 2009 futures. A 2-year CME Mid-Curve option that expires in December 2005 would have as an underlying the December 2007 futures. Similarly, a 1-year CME Mid-Curve option expiring in December 2005 would exercise into the December 2006 futures contract.

Serial Options –The nearest quarterly contract subsequent to the serial option, but which expires one year after the expiration of the option. For example, a 1-year CME Mid-Curve option which expires in November 2005 would have as an underlying the December 2006 futures.

Expiration/Settlement

Expiration is at 2:00 p.m. Chicago time on the Friday before the third Wednesday of the expiration month. CME Mid-Curve options exercise into a futures position expiring either one, two or four years after the expiration of the option.

Minimum Price Fluctuation (Tick)

.005 = \$12.50/contract for all of the serial and quarterly expirations in the 1-year CME Mid-Curves and the quarterly expirations of the 2-year and Gold CME Mid-Curves.

"All-or-None" (AON) CME Eurodollar Mid-Curve Option Trading

CME Eurodollar Mid-Curve AON option transactions have a minimum threshold of 2,000 contracts for both outright trades and combinations where at least one leg is for 2,000 contracts.

AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

CME Eurodollar Option Block Trading

A block transaction is a privately negotiated option transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME Eurodollar options. The trade must be reported within 15 minutes. For the latest information on alternative CME Eurodollar execution facilities, refer to the CME Web site at www.cme.com/blocks.

INNOVATIVE ALTERNATIVES FOR EXECUTING CME EURODOLLAR FUTURES AND OPTIONS:

Blocks, EBFs and AONs

CME offers additional innovations for the creation of tailor-made strategies for the risk manager and arbitrageur. There is now a greater degree of customization available in the world's most actively traded standardized interest rate derivative – CME Eurodollar futures and options. While the CME Eurodollar pit and CME electronic markets offer unparalleled liquidity, there are now even more alternatives to conventional methods of execution in the form of Block, Exchange Basis Facility (EBF) and All-or-None (AON) trading. In response to customer needs, CME presents these three alternatives, each of which fills a particular need:

Block Trading

When traders are looking for the greatest possible latitude in executing a CME Eurodollar future or an option transaction, a block trade may be the answer.

A block trade is a privately negotiated futures or option transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME Eurodollar futures and options.

Exchange Basis Facility (EBF)

When two parties are interested in doing a CME Eurodollar futures transaction against a specific cash interest rate instrument, using the Exchange Basis Facility (EBF) may be the route to take.

EBFs are also sometimes referred to as "exchange for physicals," "cash for futures transactions," or "versus cash transactions." At CME, EBFs involve simultaneously combining a position in futures with an opposite position in the cash market. A seller of futures must own (or be "long") an equivalent cash commodity while a purchaser of futures must be a seller (or be "short") an equivalent commodity for an Exchange Basis Facility transaction to occur. There are a number of cash interest rate instruments that can be used in EBFs against CME interest rate futures. The following list offers some suggestions, but is by no means exhaustive.

Eligible Cash Instruments for CME Eurodollar EBFs

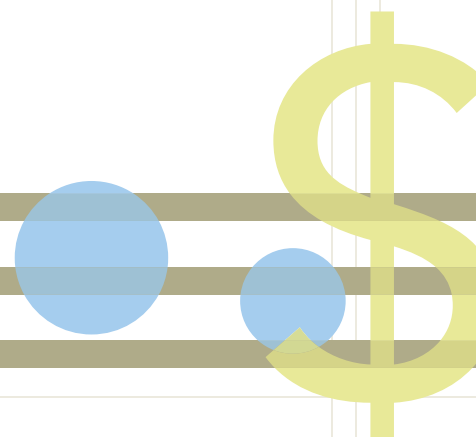
- U.S. Treasury Instruments
- CME Eurodollar Time Deposits
- Forward Rate Agreements (FRAs)
- Interest Rate Swaps
- Collateralized Mortgage Obligations (CMOs)
- Investment Grade Debt

"All-or-None" (AON) Trading

When speed of execution in large amounts is a necessity, All-or-None transactions may be your best alternative.

All-or-None execution provides traders with an extremely quick and efficient means of transacting large-size futures and options orders at a single price by utilizing the liquidity of the CME Eurodollar pits. AON orders allow pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices. For the latest information on alternative CME Eurodollar execution facilities, refer to the CME Web site in the section under CME Interest Rate Products.

09



CME LIBOR FUTURES

10

Underlying Instrument

1-month LIBOR: London Interbank Offered Rate on 1-month U.S. dollar deposits.

Contract Size

\$3,000,000

Minimum Price Fluctuation (Tick)

.0025 (\$6.25/contract) for the front-month expiring contract and .005 (\$12.50/contract) for all other expirations.

Contract Months

All 12 calendar months; a new contract month is listed on the first Exchange business day following expiration of the spot contract.

Last Trading Day

Second London bank business day prior to the third Wednesday of the contract month.

Final Settlement

Cash settlement to the British Bankers' Association survey of 1-month LIBOR. Final settlement price will be rounded to four decimal places, equal to 1/10,000 of a percent, or \$0.25 per contract.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.

CME Globex Electronic Markets: 5:00 p.m. – 4:00 p.m. the following day; on Sunday, trading begins at 5:00 p.m.

Block Trading of CME LIBOR Futures

A block transaction is a privately negotiated futures transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME LIBOR futures. The trade must be reported within five minutes. For the latest information on alternative CME LIBOR execution facilities, refer to the CME Web site at www.cme.com/blocks.

Position Accountability

Positions of more than 5,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

"All-or-None" (AON) LIBOR Trading

LIBOR futures AON transactions have a minimum threshold of 300 contracts.

AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

Settlement Prices for CME LIBOR Futures

CME LIBOR futures settle to the London Interbank Offered Rate as determined by the 11:00 a.m. daily survey sponsored by the British Bankers' Association (BBA). The BBA survey group currently consists of 16 banks, each of which submits its perception of the interest rates currently available in the marketplace for deposits ranging in maturity from overnight to one year. From this 16-rate sample for each maturity, the four high and four low quotes are eliminated, and the arithmetic mean of the middle eight rates is computed. This average becomes the day's LIBOR fixing for that maturity. These rates are published daily on Dow Jones Markets page 3750, on Bloomberg on "BBAM" and Reuters page "LIBOR01."

Because this survey is conducted on a daily basis at 11:00 a.m. London time, the survey results, and therefore the final settlement prices for the futures contracts, are determined before the opening of Regular Trading Hours in Chicago on the last trading day.

Consequently, there is no pit trading of the expiring futures and quarterly option contracts on expiration day. However, trading can take place on the last trading day up to the time of the BBA survey via the CME Globex electronic markets.

The CME Globex system opens for trading on Sunday evenings at 5:00 p.m. Chicago time, and remains open until 4:00 p.m. the following afternoon. This system allows for trading the expiring contract up to the time of the BBA fixing if necessary, in the event of a market-moving occurrence taking place after the close of trading on Friday.

CME LIBOR OPTIONS

11

Contract Months

Twelve consecutive monthly expirations.

Underlying Instrument

The CME LIBOR futures contract expiring the same month and same day as the option.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.

CME LIBOR options do not trade side-by-side.

Expiration/Settlement

Cash settled, same time and same day, as underlying futures contract (11:00 a.m. London time, second London bank business day immediately prior to the third Wednesday of the contract month).

Minimum Price Fluctuation (Tick)

.0025 = \$6.25/contract for nearest expiring contract; .005 = \$12.50/contract, all other contracts.

Block Trading of CME LIBOR Options

A block transaction is a privately negotiated option transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME LIBOR options. The trade must be reported within five minutes. For the latest information on alternative CME LIBOR execution facilities, refer to the CME Web site at www.cme.com/blocks.

Position Accountability

Same as CME LIBOR futures for positions above 5,000 futures equivalent contracts.



libor

CME SWAP FUTURES

12

Underlying Instrument

2-, 5-, and 10-year U.S. dollar interest rate swap rates.

Contract Size

\$500,000 (2-year), \$200,000 (5-year) and \$100,000 (10-year)

Minimum Price Fluctuation (Tick)

.0025 = \$25.00/contract

Contract Months

Mar, Jun, Sep, Dec with two contract expirations listed at any one time.

Last Trading Day

Trading terminates at 10:00 a.m. (Chicago time) on the second London bank business day immediately preceding the third Wednesday of the contract month.

Final Settlement

Based on rates for 2-year, 5-year and 10-year U.S. Dollar Benchmark Swap rates quoted by the International Swaps and Derivatives Association (ISDA) on the last trading day.

Trading Hours (Chicago Time)

Open Outcry (for 5-year and 10-year CME Swap futures only): 7:20 a.m. – 2:00 p.m.

CME Globex Electronic Markets (for 2-, 5- and 10-year CME Swap futures): 5:00 p.m. – 4:00 p.m. Chicago time the following business day; on Sunday, trading begins at 5:00 p.m. Chicago time.

Position Accountability

Positions of more than 5,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

Block Trading of CME Swap Futures

A block transaction is a privately negotiated futures transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME Swap futures. The trade must be reported within five minutes. For the latest information on CME Swap futures block trading, refer to the CME Web site at www.cme.com/blocks.

CME EUROYEN TIBOR FUTURES

13

Underlying Instrument

TIBOR (Tokyo Interbank Offered Rate) – Interest rate for 3-month Japanese yen deposits as determined by the Japanese Bankers' Association.

Contract Size

¥ 100,000,000

Minimum Price Fluctuation (Tick)

.005 = ¥ 1,250/contract

Contract Months

Mar, Jun, Sep, Dec. A total of 20 contracts (covering five years) are listed at a given time. A new contract month is listed the day after the spot month expires.

Last Trading Day

The third business day immediately preceding the third Wednesday of the contract month.

Final Settlement

Cash settlement to the same final settlement price used by the Singapore Exchange (SGX). The SGX settlement price is based on the offered rate for 3-month yen deposits as determined by the Tokyo International Financial Futures Exchange (TIFFE), two business days prior to the third Wednesday of the contract month.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.
Last trading day: 7:20 a.m. – 2:00 p.m.

Block Trading of CME Euroyen Futures

A block transaction is a privately negotiated futures transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME Euroyen futures.

The trade must be reported within 5 minutes. For the latest information on CME Euroyen futures block trading, refer to the CME Web site at www.cme.com/blocks.

Position Limits

5,000 contracts net long or net short in all contract months combined.

"All-or-None" (AON) Trading of CME Euroyen Futures

Euroyen futures AON transactions have a minimum threshold of 100 contracts. AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

CME offers 3-month CME Euroyen futures contracts which track both TIBOR and LIBOR to offer risk managers greater latitude in their hedging strategies. Both futures are eligible for mutual offset on SGX.



swaps

CME EUROYEN TIBOR OPTIONS*

14

Underlying Instrument

Quarterly Options – The CME Euroyen futures contract expiring in the same month, and on the same day, as the option.

Serial Options – Two serial options are listed at any given time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in January, February, April, May, July, August, October and November.

Expiration/Settlement

Quarterly Options – Cash settled at the same time and on the same day as the underlying futures contract (11:00 a.m. Tokyo time), two business days immediately preceding the third Wednesday of the contract month. Trading terminates at the close of trading on the third business day immediately preceding the third Wednesday of the contract month.

Serial Options – Trading terminates at the close of trading on the third business day immediately preceding the third Wednesday of the contract month.

Minimum Price Fluctuation (Tick)

.005 = ¥ 1,250/contract

Block Trading of CME Euroyen TIBOR Options

A block transaction is a privately negotiated options transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME Euroyen TIBOR options. The trade must be reported within five minutes. For the latest information on CME Euroyen TIBOR options block trading, refer to the CME Web site at www.cme.com/blocks.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.
Last trading day: 7:20 a.m. – 2:00 p.m.

* Options are offered only on the 3-month Euroyen TIBOR futures and are not eligible for mutual offset on SGX.

CME EUROYEN LIBOR FUTURES

15

Underlying Instrument

LIBOR (London Interbank Offered Rate) – Interest rate for 3-month Japanese yen deposits as determined by the British Bankers' Association.

Contract Size

¥ 100,000,000

Minimum Price Fluctuation (Tick)

.005 = ¥ 1,250/contract

Contract Months

Mar, Jun, Sep, Dec. A total of 20 contracts (covering five years) are listed at a given time. A new contract month is listed the day after the spot month expires.

Last Trading Day

The third business day immediately preceding the third Wednesday of the contract month.

Final Settlement

Cash settlement to the same final settlement price used by SGX. The SGX settlement price is based on the 3-month London Interbank Offered Rate (LIBOR) as determined by the British Bankers' Association survey at 11:00 a.m. London time on the second London bank business day immediately prior to the third Wednesday of the contract month.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.
Last trading day: 7:20 a.m. – 2:00 p.m.

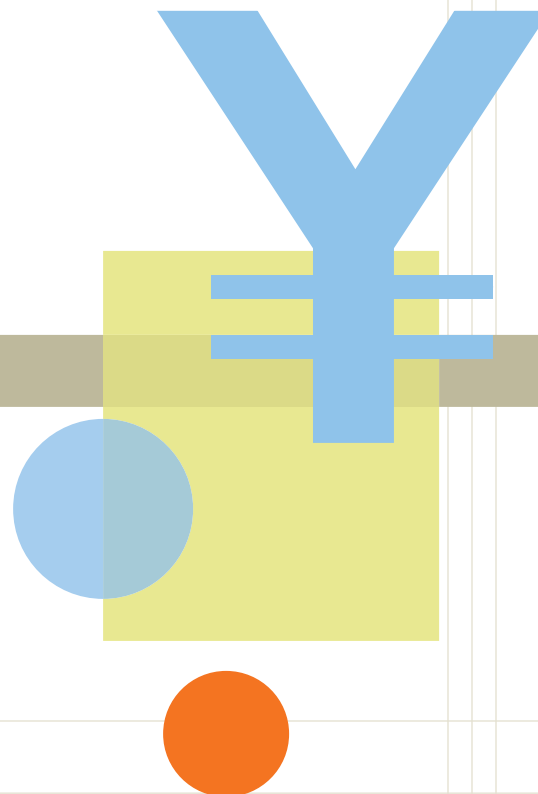
Block Trading of CME Euroyen Futures

A block transaction is a privately negotiated futures transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME Euroyen futures. The trade must be reported within five minutes. For the latest information on block trading of CME Euroyen futures, refer to the CME Web site at www.cme.com/blocks.

Position Limits

5,000 contracts net long or net short in all contract months combined.

CME offers 3-month CME Euroyen futures contracts which track both TIBOR and LIBOR to offer risk managers greater latitude in their hedging strategies. Both futures are eligible for mutual offset on SGX.



CME 13-WEEK T-BILL FUTURES

16

Underlying Instrument

13-week U.S. Treasury bills (T-bills).

Contract Size

\$1,000,000 face value

Minimum Price Fluctuation (Tick)

.005 = \$12.50/contract

Contract Months

Mar, Jun, Sep, Dec, plus the two nearest serial expirations.

Last Trading Day

12:00 noon Chicago time on the business day of the 13-week U.S. Treasury bill auction which occurs during the week of the third Wednesday of the contract month.

Final Settlement

Cash settlement to 100 minus the highest discount rate accepted in the U.S. Department of the Treasury's 13-week U.S. Treasury bill auction in the week of the third Wednesday of the contract month.

Trading Hours (Chicago Time)

Open Outcry: 7:20 a.m. – 2:00 p.m.

Last Trading Day: 7:20 a.m. – 12:00 p.m.

CME Globex Electronic Markets: 5:00 p.m. – 4:00 p.m. the following day; on Sunday, trading begins at 5:00 p.m.

Position Limits

5,000 contracts net long or net short in all contract months combined, except that in the lead month, on or after the day two days prior to the last trading day. After that, no person shall own or control more than the number of contracts that corresponds to 15% of the announced auction amount of the 13-week U.S. T-bill auction to which the contract settles.

"All-or-None" (AON) Trading of CME T-Bill Futures

AON CME T-bill transactions have a minimum quantity requirement of 25 contracts.

AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

Block Trading of CME T-Bill Futures

A block transaction is a privately negotiated futures transaction executed apart from the public auction market. The two eligible parties to the transaction simply agree to a price for their transaction for CME T-bill futures. The trade must be reported within five minutes. For the latest information on CME T-bill futures block trading, refer to the CME Web site at www.cme.com/blocks.

CALENDAR EXPIRATIONS

- Quarterly CME Euroyen (TIBOR) futures & options
- ◆ Serial CME Eurodollar options / Serial CME 1-year Mid-Curve options / Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- Quarterly CME Eurodollar futures & options / CME LIBOR futures & options / CME SWAP futures
- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- * Overnight CME Fed Funds-Turn Rate futures
- Quarterly CME Euroyen (LIBOR) futures
- Serial CME T-bill futures
- Exchange Holiday
- ◆ Serial CME (TIBOR) Euroyen options

18

JAN /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
						1
2	3 *	4	5	6	7	8
9	10	11	12	13	14 ◆	15
16	17 ▲ ○	18 ●	19	20	21	22
23 / 30	24 / 31	25	26	27	28	29

Information from public sources. CME is not responsible for its accuracy or any changes.

19

FEB /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
		1	2	3	4	5
6	7	8	9	10	11 ◆	12
13	14 ▲ ●	15	16	17	18	19
20	21 ○	22	23	24	25	26
27	28					

Information from public sources. CME is not responsible for its accuracy or any changes.

- Quarterly CME Euroyen (TIBOR) futures & options
- Quarterly CME Eurodollar futures & options / CME LIBOR futures & options / CME SWAP futures
- Quarterly CME Euroyen (LIBOR) futures
- ◆ Serial CME Eurodollar options / Serial CME 1-year Mid-Curve options / Serial CME (TIBOR) Euroyen options
- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✱ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

20

MAR /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
		1	2	3	4	5
6	7	8	9	10	11 ★ ○	12
13	14 ■ ✱	15	16	17	18	19
20	21	22	23	24	25 ○	26
27	28	29	30	31		

Information from public sources. CME is not responsible for its accuracy or any changes.

21

APR /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15 ◆	16
17	18 ▲ ●	19	20	21	22	23
24	25	26	27	28	29	30

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- Quarterly CME Euroyen (TIBOR) futures & options
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- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✱ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

22

MAY /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
1	2	3	4	5	6	7
8	9	10	11	12	13 ◆	14
15	16 ▲ ●	17	18	19	20	21
22	23	24	25	26	27	28
29	30 ○	31				

Information from public sources. CME is not responsible for its accuracy or any changes.

23

JUN /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
			1	2	3	4
5	6	7	8	9	10 ★ ○	11
12	13 ■ *	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30		

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- Quarterly CME Euroyen (TIBOR) futures & options
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- Quarterly CME Euroyen (LIBOR) futures
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- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✦ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

24

JUL /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
					1	2
3	4 ○	5	6	7	8	9
10	11	12	13	14	15 ◆	16
17	18 ▲ ●	19	20	21	22	23
24 / 31	25	26	27	28	29	30

Information from public sources. CME is not responsible for its accuracy or any changes.

25

AUG /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
	1	2	3	4	5	6
7	8	9	10	11	12 ◆	13
14	15 ▲ ●	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30	31			

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- Quarterly CME Euroyen (TIBOR) futures & options
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- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✱ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

26

SEP /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
				1	2	3
4	5 ○	6	7	8	9	10
11	12	13	14	15	16 ★ ○	17
18	19 ■ *	20	21	22	23	24
25	26	27	28	29	30	

Information from public sources. CME is not responsible for its accuracy or any changes.

27

OCT /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
						1
2	3	4	5	6	7	8
9	10	11	12	13	14 ◆	15
16	17 ▲ ●	18	19	20	21	22
23 / 30	24 / 31	25	26	27	28	29

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- Quarterly CME Eurodollar futures & options / CME LIBOR futures & options / CME SWAP futures
- Quarterly CME Euroyen (LIBOR) futures
- ◆ Serial CME Eurodollar options / Serial CME 1-year Mid-Curve options / Serial CME (TIBOR) Euroyen options
- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✱ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

28

NOV /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
		1	2	3	4	5
6	7	8	9	10 ◆	11 ◆	12
13	14 ▲ ●	15	16	17	18	19
20	21	22	23	24 ○	25	26
27	28	29	30			

Information from public sources. CME is not responsible for its accuracy or any changes.

29

DEC /05

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16 ★ ○	17
18	19 ■ *	20	21	22	23	24
25	26 ○	27	28	29	30	31

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- ◆ Serial CME Eurodollar options / Serial CME 1-year Mid-Curve options / Serial CME (TIBOR) Euroyen options
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- Quarterly CME Eurodollar futures & options / CME LIBOR futures & options / CME SWAP futures
- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- * Overnight CME Fed Funds-Turn Rate futures
- Quarterly CME Euroyen (LIBOR) futures
- Serial CME T-bill futures
- Exchange Holiday
- ◆ Serial CME (TIBOR) Euroyen options

30
JAN
/06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
1	2 ○	3 *	4	5	6	7
8	9	10	11	12	13 ◆	14
15	16 ▲ ○	17 ●	18	19	20	21
22	23	24	25	26	27	28
29	30	31				

Information from public sources. CME is not responsible for its accuracy or any changes.

31

FEB
/06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
			1	2	3	4
5	6	7	8	9	10 ◆	11
12	13 ▲ ●	14	15	16	17	18
19	20 ○	21	22	23	24	25
26	27	28	29	30	31	

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- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✦ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

32

MAR /06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
			1	2	3	4
5	6	7	8	9	10 ○ ★	11
12	13 ■ ✦	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30	31	

Information from public sources. CME is not responsible for its accuracy or any changes.

33

APR /06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
						1
2	3	4	5	6	7	8
9	10	11	12	13 ◆	14 ○	15
16	17 ▲ ●	18	19	20	21	22
23 / 30	24	25	26	27	28	29

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- Quarterly CME Euroyen (TIBOR) futures & options
- ◆ Serial CME Eurodollar options/
Serial CME 1-year Mid-Curve options/
Serial CME (TIBOR) Euroyen options
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- Quarterly CME Eurodollar futures & options / CME LIBOR futures & options / CME SWAP futures
- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- * Overnight CME Fed Funds-Turn Rate futures
- Quarterly CME Euroyen (LIBOR) futures
- Serial CME T-bill futures
- Exchange Holiday
- ◆ Serial CME (TIBOR) Euroyen options

34

MAY
/06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
	1	2	3	4	5	6
7	8	9	10	11	12 ◆	13
14	15 ▲ ●	16	17	18	19	20
21	22	23	24	25	26	27
28	29 ○	30	31			

Information from public sources. CME is not responsible for its accuracy or any changes.

35

JUN
/06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16 ★ ○	17
18	19 ■ *	20	21	22	23	24
25	26	27	28	29	30	

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- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✱ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

36

JUL /06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
						1
2	3	4 ○	5	6	7	8
9	10	11	12	13	14 ◆	15
16	17 ▲ ●	18	19	20	21	22
23 / 30	24 / 31	25	26	27	28	29

Information from public sources. CME is not responsible for its accuracy or any changes.

37

AUG /06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
		1	2	3	4	5
6	7	8	9	10	11 ◆	12
13	14 ▲ ●	15	16	17	18	19
20	21	22	23	24	25	26
27	28	29	30	31		

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- Quarterly CME Euroyen (TIBOR) futures & options
- Quarterly CME Eurodollar futures & options / CME LIBOR futures & options / CME SWAP futures
- Quarterly CME Euroyen (LIBOR) futures
- ◆ Serial CME Eurodollar options / Serial CME 1-year Mid-Curve options / Serial CME (TIBOR) Euroyen options
- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✱ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

38

SEP /06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
					1	2
3	4 ○	5	6	7	8	9
10	11	12	13	14	15 ★ ○	16
17	18 ■ *	19	20	21	22	23
24	25	26	27	28	29	30

Information from public sources. CME is not responsible for its accuracy or any changes.

39

OCT /06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
1	2	3	4	5	6	7
8	9	10	11	12	13 ◆	14
15	16 ▲ ●	17	18	19	20	21
22	23	24	25	26	27	28
29	30	31				

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- Quarterly CME Euroyen (TIBOR) futures & options
- Quarterly CME Eurodollar futures & options / CME LIBOR futures & options / CME SWAP futures
- Quarterly CME Euroyen (LIBOR) futures
- ◆ Serial CME Eurodollar options / Serial CME 1-year Mid-Curve options / Serial CME (TIBOR) Euroyen options
- ▲ Serial CME Eurodollar futures / CME LIBOR futures & options
- Serial CME T-bill futures
- ◆ Serial CME (TIBOR) Euroyen options
- * Quarterly CME T-bill futures
- ★ Quarterly CME Eurodollar 1-, 2-year and GOLD Mid-Curve options
- ✱ Overnight CME Fed Funds-Turn Rate futures
- Exchange Holiday

40

NOV
/06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
			1	2	3	4
5	6	7	8	9	10 ◆	11
12	13 ▲ ●	14	15	16	17	18
19	20	21	22	23 ○	24	25
26	27	28	29	30		

Information from public sources. CME is not responsible for its accuracy or any changes.

41

DEC
/06

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15 ★ ○	16
17	18 ■ *	19	20	21	22	23
24 / 31	25 ○	26	27	28	29	30

Information from public sources. CME is not responsible for its accuracy or any changes.

QUOTE VENDOR SYMBOLS

42

CME EURODOLLAR FUTURES

Bloomberg:

ED + month code + last digit of expiration year,
push "commodity" key
Open Outcry Prices Only

GE + month code + last digit of expiration year,
push "commodity" key
CME Globex Prices Only

Reuters:

ED: Chain (push F3 key)
Open Outcry and CME Globex Prices

2ED: Chain (push F3 key)
Open Outcry Prices Only

GE: Chain (push F3 key)
CME Globex Prices Only

Dow Jones Markets:

Page 710-712, 910-911

CME EURODOLLAR PACKS AND BUNDLES

Bloomberg:

"MPAK"

CME LIBOR FUTURES

Bloomberg:

EM + month code + last digit of expiration year,
push "commodity" key
Open Outcry Prices Only

GEM + month code + last digit of expiration year,
push "commodity" key
CME Globex Prices Only

Reuters:

EM: Chain (push F3 key)
Open Outcry Prices Only

GLB: Chain (push F3 key)
CME Globex Prices Only

Dow Jones Markets:

Page 923

CME SWAP FUTURES

Bloomberg:

2-Year: S2; 5-Year: S5; 10-Year: S0 + month code + last
digit of expiration year, push "commodity" key

Reuters:

2-Year: SWTW: Chain (push F3 key); 5-Year: SWFI:
Chain (push F3 key); 10-Year: SWTE: Chain (push F3 key)

CME EUROYEN (TIBOR) FUTURES

Bloomberg:

MY + month code + last digit of expiration year,
push "commodity" key

Reuters:

EY: Chain (push F3 key)

Dow Jones Markets:

Page 713

CME EUROYEN (LIBOR) FUTURES

Bloomberg:

WY + month code + last digit of expiration year,
push "commodity" key

Reuters:

EL: Chain (push F3 key)

CME 13-WEEK T-BILL FUTURES

Bloomberg:

TB + month code + last digit of expiration year,
push "commodity" key
Open Outcry Prices Only

GTB + month code + last digit of expiration year,
push "commodity" key
CME Globex Prices Only

Reuters:

TB: Chain (push F3 key)
Open Outcry Prices Only

GTB: Chain (push F3 key)
CME Globex Prices Only

Dow Jones Markets:

Page 911, 970

CME TURN FUTURES

Bloomberg:

JF + month code + last digit of expiration year,
push "commodity" key

Reuters:

TZ: Chain (push F3 key)

Dow Jones Markets:

Page 2160

CME EURODOLLAR OPTIONS

Bloomberg:

ED + month code + last digit of expiration year,
push "commodity" key

Reuters:

ED + month code + last digit of expiration year,
push "+" key Chain (push F3 key)

Dow Jones Markets:

Page 9233-9240

CME EURODOLLAR MID-CURVE OPTIONS

Bloomberg:

1-year: 0E; 2-year: 2E; Golds:4E + month code

+ last digit of year underlying futures expires,
push "commodity" key

Reuters:

1-year: EG; 2-year: EH; Golds: EA + month code + last
digit of year underlying futures expires, push "+" key
Chain (push F3 key)

Dow Jones Markets:

1-year: Page 26188-89; 2-year: Page 26190-91

43

CME LIBOR OPTIONS

Bloomberg:

EM + month code + last digit of expiration year,
push "commodity" key

Reuters:

EM + month code + last digit of expiration year,
push "+" key Chain (push F3 key)

Dow Jones Markets:

Page 36639-42

CME EUROYEN (TIBOR) OPTIONS

Bloomberg:

MY + month code + last digit of expiration year,
push "commodity" key

Reuters:

EY + month code + last digit of expiration year,
push "+" key Chain (push F3 key)

Dow Jones Markets:

Page 26111-26116

For further information on CME Interest Rate futures and options, please call 1 800-331-3332 or visit the CME Web site at www.cme.com.

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