Short Term Interest Rate Futures - Minimum Volume Threshold (lots)						
Contract	Contract Months	Standard Publication		Delayed Publication		Basis Trades
		Outright	Strategy	Outright	Strategy	
Euribor® Futures	Serial White Months	500	1,000	2,000	3,000	3,000
	White Months	3,000	6,000	10,000	15,000	
	Red Months	1,500	3,000	8,000	12,000	
	Green Months	500	1,000	4,000	6,000	
	All Other Months	500	1,000	2,000	3,000	
Short Sterling Futures	Serial White Months	500	1,000	2,000	3,000	3,000
	White Months	3,000	6,000	10,000	15,000	
	Red Months	1,500	3,000	8,000	12,000	
	Green Months	500	1,000	4,000	6,000	
	All Other Months	500	1,000	2,000	3,000	
Euroswiss Futures	White Months	1,000	1,500	5,000	7,500	1,000
	Red Months	500	1,000	2,000	3,000	
	All Other Months	250	500	1,000	1,500	
Eonia® Futures	All Months	250	375	n/a	n/a	250
Eonia® Swap Index Futures	All Months	250	375	n/a	n/a	250
One Month SONIA Futures	White Months	1,000	1,500	5,000	7,500	1,000
	Red Months	500	1,000	4,000	6,000	
ICE Three Month Eurodollar	White & Red Delivery Months	250				250*
	Green, Blue and Gold Delivery months	100				
ICE U.S Treasury DTCC GCF Repo Index	All Months	100				100*
ICE U.S Mortgage backed DTCC GCF Rep Index	All Months	100				100*

** Basis Trades in these Products follow EFP policy.*

Short Term Interest Rate Options - Minimum Volume Threshold (lots)					
Contract	Contract Months	Standard Publication	Delayed Publication		Basis
		Outrights & Strategy	Outright	Strategy	
Euribor® Options	White Months	3,000	n/a	n/a	n/a
	Red Months	1,000	n/a	n/a	n/a
Euribor® One Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Euribor® Two Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Euribor® Three Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Euribor® Four Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Euribor® Five Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Short Sterling Options	White Months	3,000	n/a	n/a	n/a
	Red Months	1,000	n/a	n/a	n/a
Short Sterling One Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Short Sterling Two Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Short Sterling Three Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Short Sterling Four Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Short Sterling Five Year Mid-Curve Options	All Months	1,100	n/a	n/a	n/a
Euroswiss Options	All Months	1,500	n/a	n/a	n/a

Medium and Long Term Interest Rate Futures						
Contract	Contract Months	Standard Publication		Delayed Publication		
		Outright	Strategy	Outright	Strategy	Basis Trades
Ultra Long Gilt Futures	Front Month	50	100	250	250	50
	All Other Months	50	100	250	500	
Long Gilt Futures	Front Month	500	500	1,500	1500	50
	All Other Months	500	1000	1,500	3000	
Medium Gilt Futures	Front Month	100	250	1,000	1000	50
	All Other Months	100	250	1,000	2000	
Short Gilt Futures	Front Month	250	250	1,000	1000	50
	All Other Months	250	500	1,000	2000	
Ultra Long Bund Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Long Bund Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Medium Bund Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Short Bund Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Long BTP Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Medium BTP Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Short BTP Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Long Bonos Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Medium Bonos Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Short Bonos Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Long Confederation Futures	Front Month	100	100	300	300	54
	All Other Months	100	200	300	600	
Medium Confederation Futures	Front Month	100	100	300	300	50
	All Other Months	100	200	300	600	
Two Year Euro Swapnote® Futures	Front Month	400	400	1,500	1500	400
	All Other Months	400	800	1,500	3000	
Five Year Euro Swapnote® Futures	Front Month	350	350	1,250	1,250	350
	All Other Months	350	350	1,250	2000	
Ten Year Euro Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Thirty Year Euro Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Two Year Sterling Swapnote® Futures	Front Month	100	100	1,500	1500	100
	All Other Months	100	200	1,500	3000	100
Five Year Sterling Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Ten Year Sterling Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Thirty Year Sterling Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Two Year Swiss Franc Swapnote® Futures	Front Month	100	100	1,500	1500	100
	All Other Months	100	200	1,500	3000	100
Five Year Swiss Franc Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Ten Year Swiss Franc Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Two Year Dollar Swapnote® Futures	Front Month	50	50	1,500	1500	50
	All Other Months	50	100	1,500	3000	50
Five Year Dollar Swapnote® Futures	Front Month	575	575	1,125	1,125	575
	All Other Months	575	575	1,125	2,000	575
Ten Year Dollar Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Thirty Year Dollar Swapnote® Futures	Front Month	100	100	1,000	1000	100
	All Other Months	100	200	1,000	2000	100
Eris Euribor® 1 Year Interest Rate Future	All Other Months	550	1000	5,000	10,000	550
Eris Euribor® 2 Year Interest Rate Future	All Other Months	550	1000	2,500	5,000	550
Eris Euribor® 3 Year Interest Rate Future	All Other Months	550	1000	1,750	3,500	550
Eris Euribor® 4 Year Interest Rate Future	All Other Months	550	1000	1,250	2,500	550
Eris Euribor® 5 Year Interest Rate Future	All Other Months	350	500	1,000	2,000	350
Eris Euribor® 6 Year Interest Rate Future	All Other Months	350	500	850	1,700	350
Eris Euribor® 7 Year Interest Rate Future	All Other Months	350	500	725	1,450	350
Eris Euribor® 8 Year Interest Rate Future	All Other Months	350	500	650	1,300	350
Eris Euribor® 9 Year Interest Rate Future	All Other Months	350	500	550	1,100	350
Eris Euribor® 10 Year Interest Rate Future	All Other Months	250	500	500	1,000	250
Eris Euribor® 30 Year Interest Rate Future	All Other Months	50	100	150	300	50
Eris GBP LIBOR 1 Year Interest Rate Future	All Other Months	550	500	5,000	10,000	550
Eris GBP LIBOR 2 Year Interest Rate Future	All Other Months	550	500	2,500	5,000	550
Eris GBP LIBOR 3 Year Interest Rate Future	All Other Months	550	500	1,750	3,500	550
Eris GBP LIBOR 4 Year Interest Rate Future	All Other Months	550	500	1,250	2,500	550
Eris GBP LIBOR 5 Year Interest Rate Future	All Other Months	350	500	1,000	2,000	350
Eris GBP LIBOR 6 Year Interest Rate Future	All Other Months	350	500	850	1,700	350
Eris GBP LIBOR 7 Year Interest Rate Future	All Other Months	350	500	725	1,450	350
Eris GBP LIBOR 8 Year Interest Rate Future	All Other Months	350	500	650	1,300	350
Eris GBP LIBOR 9 Year Interest Rate Future	All Other Months	350	500	550	1,100	350
Eris GBP LIBOR 10 Year Interest Rate Future	All Other Months	250	500	500	1,000	250
Eris GBP LIBOR 30 Year Interest Rate Future	All Other Months	50	100	150	300	50

Medium and Long Term Interest Rate Options						
Contract	Contract Months	Standard Publication		Delayed Publication		Basis Block
		Outright	Strategy	Outright	Strategy	
Long Gilt Options	All Months	100	200	n/a	n/a	n/a

Please note: A "serial delivery month" is a delivery month other than a quarterly delivery month. i.e. January, February, April, May, etc.

Eligible Products for Asset Allocation		
Contract	Code	Product Group
Long Gilt Future	R	Medium/Long Term Interest Rates
Three Month Sterling (Short Sterling) Future	L	Short Term Interest Rates
Agency DTCC GCF Repo Index	RPA	Short Term Interest Rates
Eris EURIBOR® Interest Rate Future	R(A-J), RN, Q(A-J), R(Q-Z), Q(P-Y)	Eris Interest Rates
Eris GBP LIBOR Interest Rate Future	P(A-J), PN, V(A-J), P(P-Y), V(P-Y)	Eris Interest Rates
Eurodollar Futures	ED	Short Term Interest Rates
FIVE-YEAR $ SWAPNOTE® FUTURE	USO	Swapnotes
FIVE-YEAR € SWAPNOTE® FUTURE	O	Swapnotes
FIVE-YEAR £ SWAPNOTE® FUTURE	GBO	Swapnotes
Long BTP Future	I10	Medium/Long Term Interest Rates
Long Bund Future	G10	Medium/Long Term Interest Rates
Long Spanish Government Bond Future	S10	Medium/Long Term Interest Rates
Long Swiss Confederation Bond Future	C10	Medium/Long Term Interest Rates
Medium BTP Future	I05	Medium/Long Term Interest Rates
Medium Bund Futures (Bobl)	G05	Medium/Long Term Interest Rates
Medium Gilt Future	H	Medium/Long Term Interest Rates
Medium Spanish Government Bond Future	S05	Medium/Long Term Interest Rates
Medium Swiss Confederation Bond Future	C05	Medium/Long Term Interest Rates
Mortgage Backed Securities DTCC GCF Repo Index®	RPM	Short Term Interest Rates
One Month Eonia Index Future	EON	Short Term Interest Rates
One Month SONIA Index Future	SOA	Short Term Interest Rates
Short BTP Future	I02	Medium/Long Term Interest Rates
Short Bund Future (Schatz)	G02	Medium/Long Term Interest Rates
Short Gilt Future	G	Medium/Long Term Interest Rates
Short Spanish Government Bond Future	S02	Medium/Long Term Interest Rates
TEN-YEAR $ SWAPNOTE® FUTURE	USP	Swapnotes
TEN-YEAR € SWAPNOTE® FUTURE	P	Swapnotes
TEN-YEAR £ SWAPNOTE® FUTURE	GBP	Swapnotes
THIRTY YEAR € SWAPNOTE® FUTURE	EU3	Swapnotes
THIRTY YEAR £ SWAPNOTE® FUTURE	GB3	Swapnotes
THIRTY YEAR US $ SWAPNOTE® FUTURE	US3	Swapnotes
Three Month Euribor ® Futures	I	Short Term Interest Rates
Mortgage Backed Securities DTCC GCF Repo Index®	RPM	Short Term Interest Rates
U.S. Treasury DTCC GCF Repo Index®	RPT	Short Term Interest Rates
Three Month Euro Swiss Franc (Euroswiss) Futures	S	Short Term Interest Rates
Short Spanish Government Bond Future	S02	Medium/Long Term Interest Rates
Medium Spanish Government Bond Future	S05	Medium/Long Term Interest Rates
Long Spanish Government Bond Future	S10	Medium/Long Term Interest Rates
TWO-YEAR € SWAPNOTE® FUTURES	TWS	Swapnotes
Ultra Long Gilt Future	U	Medium/Long Term Interest Rates
THIRTY YEAR US $ SWAPNOTE® FUTURE	US3	Swapnotes
FIVE-YEAR $ SWAPNOTE® FUTURE	USO	Swapnotes
TEN-YEAR $ SWAPNOTE® FUTURE	USP	Swapnotes
TWO-YEAR $ SWAPNOTE® FUTURES	USW	Swapnotes