

**CHICAGO MERCANTILE EXCHANGE INC.
EUROYEN CONTRACT HIGHLIGHTS**

Euroyen (TIBOR & LIBOR) Futures	
Contract Size	¥100,000,000
Quotations	Index points
Minimum Price Fluctuation (Tick)	.005=¥1,250/contract
Contract Months	Mar, Jun, Sep, Dec; Euroyen TIBOR and LIBOR each have a total of 20 quarterly expirations.
Regular Trading Hours (RTH) (Chicago Time)	7:20 a.m. - 2:00 p.m.
GLOBEX^{®2} Trading Hours (ETH) (Chicago Time)	N/A (Euroyen futures trade only via open outcry)
Last Day of Trading/ Final Settlement	The third business day immediately preceding the third Wednesday of the contract month. TIBOR—Cash settlement to the same final settlement price used by SIMEX. The SIMEX 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. LIBOR—Cash settlement to the same final settlement price used by SIMEX. The SIMEX 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.

Euroyen (TIBOR) Options*	
Underlying Contract	One Euroyen (TIBOR) futures contract
Strike Prices	12.5-basis-point intervals for 2 nearest quarterly and 2 serial options; 25-basis-point intervals for all others
Premium Quotations	Total IMM Index points, i.e., 0.34 quoted as "34 Index points" or "34 basis points"
Minimum Price Fluctuation (Tick)	.005=¥1,250/contract
Contract Months	Mar, Jun, Sep, Dec and 2 serial months Quarterly options: the nearest 4 March quarterly expiration months; Serial options: 2 serial months.
Regular Trading Hours (RTH) (Chicago Time)	7:20 a.m. - 2:00 p.m.
Last Day of Trading/ Final Settlement	2:00 p.m. Chicago time Friday prior to the third Wednesday of the contract month

* Options on Euroyen (LIBOR) Futures are not listed at this time.

CHICAGO MERCANTILE EXCHANGE INC. EUROYEN CONTRACT HIGHLIGHTS*

2001																					
JULY						AUGUST						SEPTEMBER									
S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	
1	2	3	4	5	6	7				1	2	3	4							1	
8	9	10	11	12	13	14	5	6	7	8	9	10	11	2	3	4	5	6	7	8	
15	16	17	18	19	20	21	12	13	14	15	16	17	18	9	10	11	12	13	14	15	
22	23	24	25	26	27	28	19	20	21	22	23	24	25	16	17	18	19	20	21	22	
29	30	31					26	27	28	29	30	31		23	24	25	26	27	28	29	
														30							
OCTOBER						NOVEMBER						DECEMBER									
S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	
	1	2	3	4	5	6					1	2	3							1	
7	8	9	10	11	12	13	4	5	6	7	8	9	10	2	3	4	5	6	7	8	
14	15	16	17	18	19	20	11	12	13	14	15	16	17	9	10	11	12	13	14	15	
21	22	23	24	25	26	27	18	19	20	21	22	23	24	16	17	18	19	20	21	22	
28	29	30	31				25	26	27	28	29	30		23	24	25	26	27	28	29	
														30	31						
2002																					
JANUARY						FEBRUARY						MARCH									
S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	
		1	2	3	4	5						1	2						1	2	
6	7	8	9	10	11	12	3	4	5	6	7	8	9	3	4	5	6	7	8	9	
13	14	15	16	17	18	19	10	11	12	13	14	15	16	10	11	12	13	14	15	16	
20	21	22	23	24	25	26	17	18	19	20	21	22	23	17	18	19	20	21	22	23	
27	28	29	30	31			24	25	26	27	28			24	25	26	27	28	29	30	
														31							
APRIL						MAY						JUNE									
S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	
	1	2	3	4	5	6				1	2	3	4							1	
7	8	9	10	11	12	13	5	6	7	8	9	10	11	2	3	4	5	6	7	8	
14	15	16	17	18	19	20	12	13	14	15	16	17	18	9	10	11	12	13	14	15	
21	22	23	24	25	26	27	19	20	21	22	23	24	25	16	17	18	19	20	21	22	
28	29	30					26	27	28	29	30	31		23	24	25	26	27	28	29	
														30							
JULY						AUGUST						SEPTEMBER									
S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	
	1	2	3	4	5	6					1	2	3		1	2	3	4	5	6	7
7	8	9	10	11	12	13	4	5	6	7	8	9	10	8	9	10	11	12	13	14	
14	15	16	17	18	19	20	11	12	13	14	15	16	17	15	16	17	18	19	20	21	
21	22	23	24	25	26	27	18	19	20	21	22	23	24	22	23	24	25	26	27	28	
28	29	30	31				25	26	27	28	29	30	31	29	30						
OCTOBER						NOVEMBER						DECEMBER									
S	M	T	W	T	F	S	S	M	T	W	T	F	S	S	M	T	W	T	F	S	
	1	2	3	4	5	6						1	2		1	2	3	4	5	6	7
6	7	8	9	10	11	12	3	4	5	6	7	8	9	8	9	10	11	12	13	14	
13	14	15	16	17	18	19	10	11	12	13	14	15	16	15	16	17	18	19	20	21	
20	21	22	23	24	25	26	17	18	19	20	21	22	23	22	23	24	25	26	27	28	
27	28	29	30	31			24	25	26	27	28	29	30	29	30	31					

● Serial TIBOR options
last day of trading

● Euroyen TIBOR futures and
options last day of trading

○ Euroyen LIBOR
last day of trading

● Both have the same
expiration date

*These dates may be subject to change.

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