

CME Group 3-Month OIS Futures Reference Quarters, Last Trading Days, and Expiry Examples

Futures Expiration Month	(1) First Day of Reference Quarter (IMM Wed, 3 Whole Months before Expiry Month)	(2) Last Trading Day: Last Day of Reference Quarter	(3) Last Trading Day: Day of Week	(4) Expiry Day: Last Day of Reference Quarter plus 1 (Column (1) plus 3 Calendar Months)	(5) Expiry Day: Day of Week	Length of Reference Quarter (Days)
Dec-08	17 September 2008	16 December 2008	Tue	17 December 2008	Wed	91
Mar-09	17 December 2008	16 March 2009	Mon	17 March 2009	Tue	90
Jun-09	18 March 2009	17 June 2009	Wed	18 June 2009	Thur	92
Sep-09	17 June 2009	16 September 2009	Wed	17 September 2009	Thur	92
Dec-09	16 September 2009	15 December 2009	Tue	16 December 2009	Wed	91
Mar-10	16 December 2009	15 March 2010	Mon	16 March 2010	Tue	90
Jun-10	17 March 2010	16 June 2010	Wed	17 June 2010	Thur	92
Sep-10	16 June 2010	15 September 2010	Wed	16 September 2010	Thur	92
Dec-10	15 September 2010	14 December 2010	Tue	15 December 2010	Wed	91
Mar-11	15 December 2010	14 March 2011	Mon	15 March 2011	Tue	90
Jun-11	16 March 2011	15 June 2011	Wed	16 June 2011	Thur	92
Sep-11	15 June 2011	14 September 2011	Wed	15 September 2011	Thur	92
Dec-11	21 September 2011	20 December 2011	Tue	21 December 2011	Wed	91
Mar-12	21 December 2011	20 March 2012	Tue	21 March 2012	Wed	91
Jun-12	21 March 2012	20 June 2012	Wed	21 June 2012	Thur	92
Sep-12	20 June 2012	19 September 2012	Wed	20 September 2012	Thur	92
Dec-12	19 September 2012	18 December 2012	Tue	19 December 2012	Wed	91