

## Expanded Opportunities In Eurodollar Mid-Curve Options

July, 2012

Effective Sunday, July 22, 2012 (for trade date Monday, July 23, 2012), additional Eurodollar Mid-Curve options expirations will be added to the current listings:

- Four-Year (Gold) serial Mid-Curve options will be added to the quarterly Gold Mid-Curve expirations.
  - Open Outcry Symbol: E4
  - CME Globex Symbol: GE4

Eurodollar Mid-Curve options provide a wide variety of hedging and trading opportunities on the mid-range of the yield curve – hence the name “Mid-Curve” options. Because they are short-dated, they offer a low premium, high time decay option alternative for trading this part of the curve.

With the addition of the expanded listings, the complete offering of Eurodollar Mid-Curve options on July 23, 2012 will be:

Option Type	Red (1-Year)		Green (2-Year)		Blue (3-Year)		Gold (4-Year)	
	Mid-Curve	Futures	Mid-Curve	Futures	Mid-Curve	Futures	Mid-Curve	Futures
Serial	Aug-12	Sep-13	Aug-12	Sep-14	Aug-12	Sep-15	Aug-12*	Sep-16*
Quarterly	Sep-12	Sep-13	Sep-12	Sep-14	Sep-12	Sep-15	Sep-12	Sep-16
Serial	Oct-12	Dec-13	Oct-12	Dec-14	Oct-12	Dec-15	Oct-12*	Dec-16*
Quarterly	Dec-12	Dec-13	Dec-12	Dec-14	Dec-12	Dec-15	Dec-12	Dec-16
Quarterly	Mar-13	Mar-14	Mar-13	Mar-15	Mar-13	Mar-16	Mar-13	Mar-17
Quarterly	Jun-13	Jun-14	Jun-13	Jun-15	Jun-13	Jun-16	Jun-13	Jun-17

\*New Listings

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