

CME Equity Index Options on Futures

Bloomberg Cheat Sheet

S&P 500 OPTIONS

TRADING CODES				
	OPTION SUBCLASS	CME GLOBEX CODE	BLOOMBERG CODE (DETAILED)	BLOOMBERG OMON CODE ⁷
S&P 500 MONTH-END	Month-End	SME	SME_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Week Code) ⁴ (Strike) ⁵	SME Index
E-MINI S&P 500	Monday Weekly	E1A-E5A	IWWW_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Week Code) ⁴ (Strike) ⁵	IWWA Index
	Tuesday Weekly	E1B-E5B	IMBW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	IMBA Index
	Wednesday Weekly	E1C-E5C	ESW_(Month Code)(2-Digit Year Code) ⁶ (Option Code)(Week Code)(Strike)	IEWA Index
	Thursday Weekly	E1D-E5D	IMDW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	IMDA Index
	Friday Weekly 1	EW1	1E_(Month Code)(Year Code)(Option Code)(Strike)	1EA Index
	Friday Weekly 2	EW2	2E_(Month Code)(Year Code)(Option Code)(Strike)	2EA Index
	Friday Weekly 3	EW3	3E_(Month Code)(Year Code)(Option Code)(Strike)	3EA Index
	Friday Weekly 4	EW4	4E_(Month Code)(Year Code)(Option Code)(Strike)	4EA Index
	End-of-Month	EW	SC_(Month Code)(Year Code)(Option Code)(Strike)	SCA Index
	Quarterly (AM)	ES	ES_(Month Code)(Year Code)(Option Code)(Strike)	ESA Index
MICRO E-MINI S&P 500	Monday Weekly	X1A-X5A	HWCW_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Week Code) ⁴ (Strike) ⁵	HWCA Index
	Tuesday Weekly	X1B-X5B	HWDW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWDA Index
	Wednesday Weekly	X1C-X5C	HVWW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HVWA Index
	Thursday Weekly	X1D-X5D	HWLW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWLA Index
	Friday Weekly 1	EX1	HWAU_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HXSA Index
	Friday Weekly 2	EX2	HWAU_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HXSA Index
	Friday Weekly 3	EX3	HWAU_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HXSA Index
	Friday Weekly 4	EX4	HWAU_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HXSA Index
	End-of Month	EX	HWO_(Month Code)(Year Code)(Option Code)(Strike)	HWOA Index
	Quarterly	MES	HWA_(Month Code)(Year Code)(Option Code)(Strike)	HWAA Index

¹ List of monthly codes detailed on the following page.

² Year Code refers to last digit of year in question. 2021 = 1

³ Option Code refers to call or put: C or P

⁴ Week Code refers to week of the month: 1-5. This is utilized in Monday and Wednesday E-mini and Friday Micro E-Mini Options

⁵ Strike price of particular option contract

⁶ 2-Digit Year Code refers specifically to Bloomberg terminology for Wednesday E-Mini Options. 2021 = 21

⁷ Bloomberg OMON screen will display available options associated with current front month futures contract. For instance, 4EA Index OMON will display 4th week E-Mini S&P 500 options, but only those with expirations prior to the expiration of the front month futures contract. To access details related to options expiring after the expiration of the front month futures contract, use of the detailed Bloomberg code is recommended instead.

NASDAQ-100 OPTIONS

TRADING CODES				
	OPTION SUBCLASS	CME GLOBEX CODE	BLOOMBERG CODE (DETAILED)	BLOOMBERG OMON CODE ⁷
E-MINI NASDAQ-100	Monday Weekly	Q1A-Q5A	QNBW_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Week Code) ⁴ (Strike) ⁵	QNBA Index
	Tuesday Weekly	Q1B-Q5B	QETW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	QETA Index
	Wednesday Weekly	Q1C-Q5C	QNCW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	QNCA Index
	Thursday Weekly	Q1D-Q5D	QHTW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	QHTA Index
	Friday Weekly 1	QN1	1O_(Month Code)(Year Code)(Option Code)(Strike) ⁶	1OA Index ⁶
	Friday Weekly 2	QN2	2O_(Month Code)(Year Code)(Option Code)(Strike) ⁶	2OA Index ⁶
	Friday Weekly 3	QN3	3O_(Month Code)(Year Code)(Option Code)(Strike) ⁶	3OA Index ⁶
	Friday Weekly 4	QN4	4O_(Month Code)(Year Code)(Option Code)(Strike) ⁶	4OA Index ⁶
	End-of-Month	QNE	QNA_(Month Code)(Year Code)(Option Code)(Strike)	QNAA Index
	Quarterly	NQ	NQ_(Month Code)(Year Code)(Option Code)(Strike)	NQA Index
MICRO E-MINI NASDAQ-100	Monday Weekly	D1A-D5A	HWSW_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Week Code) ⁴ (Strike) ⁵	HWSA Index
	Tuesday Weekly	D1B-D5B	HWTW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWTA Index
	Wednesday Weekly	D1C-D5C	HWWW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWWA Index
	Thursday Weekly	D1D-D5D	HVYW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HVYA Index
	Friday Weekly 1	MQ1	HWBW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWYA Index
	Friday Weekly 2	MQ2	HWBW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWYA Index
	Friday Weekly 3	MQ3	HWBW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWYA Index
	Friday Weekly 4	MQ4	HWBW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	HWYA Index
	End-of Month	MQE	HIW_(Month Code)(Year Code)(Option Code)(Strike)	HIWA Index
	Quarterly	MNQ	HWB_(Month Code)(Year Code)(Option Code)(Strike)	HWBA Index

¹ List of monthly codes detailed below.

MONTH CODES							
JANUARY	F	APRIL	J	JULY	N	OCTOBER	V
FEBRUARY	G	MAY	K	AUGUST	Q	NOVEMBER	X
MARCH	H	JUNE	M	SEPTEMBER	U	DECEMBER	Z

² Year Code refers to last digit of year in question. 2021 = 1

³ Option Code refers to call or put: C or P

⁴ Week Code refers to week of the month: 1-5. This is utilized in Monday and Wednesday E-Mini Options, and Friday Micro E-Mini Options

⁵ Strike price of particular option contract

⁶ This code includes the letter 'O' in its second character, and should not be confused with the number 0. The same pattern applies for all Nasdaq-100 Friday Weeklies

⁷ Bloomberg OMON screen will display available options associated with current front month futures contract. For instance, 4OA Index OMON will display 4th week E-Mini Nasdaq-100 options, but only those with expirations prior to the expiration of the front month futures contract. To access details related to options expiring after the expiration of the front month futures contract, use of the detailed Bloomberg code is recommended instead.

E-MINI RUSSELL 2000 OPTIONS

TRADING CODES				
	OPTION SUBCLASS	CME GLOBEX CODE	BLOOMBERG CODE (DETAILED)	BLOOMBERG OMON CODE ⁶
E-MINI RUSSELL 2000	Monday Weekly	R1A-R5A	MRYW_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Week Code) ⁴ (Strike) ⁵	MRYA Index
	Tuesday Weekly	R1U-R5U	RFOW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	RFOA Index
	Wednesday Weekly	R1C-R5C	WRYW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	WRYA Index
	Thursday Weekly	R1D-R5D	RFSW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	RFSA Index
	Friday Weekly 1	R1E	RTYW_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Week Code) ⁴ (Strike) ⁵	RUWA Index
	Friday Weekly 2	R2E	RTYW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	RUWA Index
	Friday Weekly 3	R3E	RTYW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	RUWA Index
	Friday Weekly 4	R4E	RTYW_(Month Code)(Year Code)(Option Code)(Week Code)(Strike)	RUWA Index
	End-of-Month	RTM	RME_(Month Code)(Year Code)(Option Code)(Strike)	RMEA Index
	Quarterly	RTO	RTY_(Month Code)(Year Code)(Option Code)(Strike)	RTYA Index

¹ List of monthly codes detailed below

² Year Code refers to last digit of year in question. 2021 = 1

³ Option Code refers to call or put: C or P

⁴ Week Code refers to week of the month: 1-4.

⁵ Strike price of particular option contract

⁶ Bloomberg OMON screen will display available options associated with current front month futures contract. For instance RUWA Index OMON will display weekly E-Mini Russell 2000 options, but only those with expirations prior to the expiration of the front month futures contract. To access details related to options expiring after the expiration of the front month futures contract, use of the detailed Bloomberg code is recommended instead.

MONTH CODES							
JANUARY	F	APRIL	J	JULY	N	OCTOBER	V
FEBRUARY	G	MAY	K	AUGUST	Q	NOVEMBER	X
MARCH	H	JUNE	M	SEPTEMBER	U	DECEMBER	Z

E-MINI DOW (\$5) OPTIONS

TRADING CODES				
	OPTION SUBCLASS	CME GLOBEX CODE	BLOOMBERG CODE (DETAILED)	BLOOMBERG OMON CODE ⁵
DOW JONES INDUSTRIAL AVERAGE	Friday Weekly 1	YM1	1F_(Month Code) ¹ (Year Code) ² (Option Code) ³ (Strike) ⁴	1FA Index
	Friday Weekly 2	YM2	2F_(Month Code)(Year Code)(Option Code)(Strike)	2FA Index
	Friday Weekly 3	YM3	3F_(Month Code)(Year Code)(Option Code)(Strike)	3FA Index
	Friday Weekly 4	YM4	4F_(Month Code)(Year Code)(Option Code)(Strike)	4FA Index
	End-of-Month	EYM	MEY_(Month Code)(Year Code)(Option Code)(Strike)	MEYA Index
	Quarterly	YM	DM_(Month Code)(Year Code)(Option Code)(Strike)	DMA Index

1 List of monthly codes detailed below

MONTH CODES							
JANUARY	F	APRIL	J	JULY	N	OCTOBER	V
FEBRUARY	G	MAY	K	AUGUST	Q	NOVEMBER	X
MARCH	H	JUNE	M	SEPTEMBER	U	DECEMBER	Z

2 Year Code refers to last digit of year in question. 2021 = 1

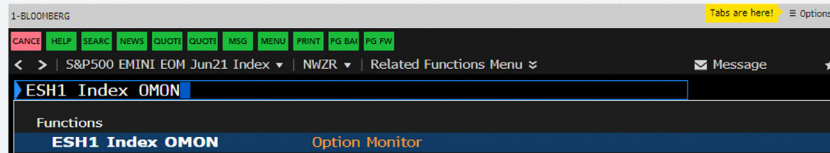
3 Option Code refers to call or put: C or P

4 Strike price of particular option contract

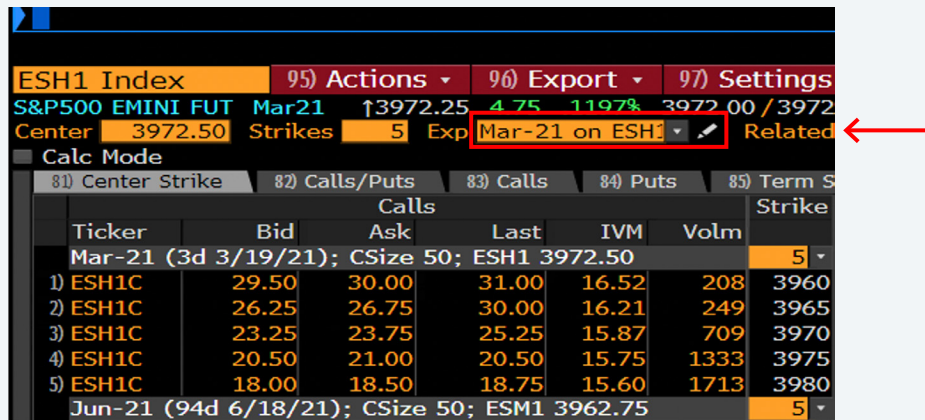
5 Bloomberg OMON screen will display available options associated with current front month futures contract. For instance 4FA Index OMON will display 4th week Dow Jones Industrial Average options, but only those with expirations prior to the expiration of the front month futures contract. To access details related to options expiring after the expiration of the front month futures contract, use of the detailed Bloomberg code is recommended instead.

Please follow the instructions below to access Equity Index options activity on Bloomberg:

1. Type the Bloomberg code in the top left of the terminal screen followed by "OMON"



2. Ensure that all expiry types are displayed by clicking on the pen icon.



3. Click the checkbox next to all option types and close.



4. Differing option expiry types are accessed via the 'Related Products' dropdown.





Explore CME Group's suite of Equity Index options on futures at cmegroup.com/equityoptions

cmegroup.com

Neither futures trading nor swaps trading are suitable for all investors, and each involves the risk of loss. Swaps trading should only be undertaken by investors who are Eligible Contract Participants (ECPs) within the meaning of Section 1a(18) of the Commodity Exchange Act. Futures and swaps each are leveraged investments and, because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for either a futures or swaps position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles and only a portion of those funds should be devoted to any one trade because traders cannot expect to profit on every trade.

CME Group, the Globe Logo, CME, Globex, E-Mini, CME Direct, CME DataMine and Chicago Mercantile Exchange are trademarks of Chicago Mercantile Exchange Inc. CBOT is a trademark of the Board of Trade of the City of Chicago, Inc. NYMEX is a trademark of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners.

The information within this communication has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this communication are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. All matters pertaining to rules and specifications herein are made subject to and superseded by official CME, CBOT, NYMEX and COMEX rules. Current rules should be consulted in all cases concerning contract specifications.