

INTEREST RATES

# Eurodollar Term Mid-Curve Options

## LISTING SCHEDULE OVERVIEW

Eurodollar, Mid-Curve and Term Mid-Curve listings on September 17, 2018 (Following Sep Expiration)

Option Contract	Underlying Future				
	Dec-18	Mar-19	Jun-19	Sep-19	Dec-19
October-18	EDN8	TE2V8	TE3V8	TE4V8	EOV8
November-18	EDQ8	TE2X8	TE3X8	TE4X8	EOX8
December-18	EDU8	TE2Z8	TE3Z8	TE4Z8	EOZ8
March-19		EDH9			
June-19			EDM9		
September-19				EDU9	
December-19					EDZ9

Eurodollar, Mid-Curve and Term Mid-Curve listings on October 15, 2018 (Following Oct Expiration)

Option Contract	Underlying Future				
	Dec-18	Mar-19	Jun-19	Sep-19	Dec-19
November-18	EDX8	TE2X8	TE3X8	TE4X8	EOX8
December-18	EDZ8	TE2Z8	TE3Z8	TE4Z8	EOZ8
January-19		EDF9	TE2F9	TE4V8	TE4F9
March-19		EDH9			
June-19			EDM9		
September-19				EDU9	
December-19					EDZ9

Eurodollar, Mid-Curve and Term Mid-Curve listings on November 19, 2018 (Following Nov Expiration)

Option Contract	Underlying Future				
	Dec-18	Mar-19	Jun-19	Sep-19	Dec-19
December-18	EDZ8	TE2Z8	TE3Z8	TE4Z8	EOZ8
January-19		EDF9	TE2F9	TE3F9	TE4F9
February-19		EDG9	TE2G9	TE3G9	TE4G9
March-19		EDH9			
June-19			EDM9		
September-19				EDU9	
December-19					EDZ9

Eurodollar, Mid-Curve and Term Mid-Curve listings on December 17, 2018 (Following Dec Expiration)

Option Contract	Underlying Future				
	Mar-19	Jun-19	Sep-19	Dec-19	Mar-20
January-19	EDF9	TE2F9	TE3F9	TE4F9	EOF9
February-19	EDG9	TE2G9	TE3G9	TE4G9	EOG9
March-19	EDH9	TE2H9	TE3H9	TE4H9	EOH9
June-19		EDM9			
September-19			EDU9		
December-19				EDZ9	
March-20					EDH0

## Listing of Underlying Futures

Option Contract	Underlying Future		
	3-Month (TE2)	6-Month (TE3)	9-Month (TE4)
Oct-18	Mar-19	Jun-19	Sep-19
Nov-18	Mar-19	Jun-19	Sep-19
Dec-18	Mar-19	Jun-19	Sep-19
Jan-19	Jun-19	Sep-19	Dec-19
Feb-19	Jun-19	Sep-19	Dec-19
Mar-19	Jun-19	Sep-19	Dec-19
Apr-19	Sep-19	Dec-19	Mar-20
May-19	Sep-19	Dec-19	Mar-20
Jun-19	Sep-19	Dec-19	Mar-20
Jul-19	Dec-19	Mar-20	Jun-20
Aug-19	Dec-19	Mar-20	Jun-20
Sep-19	Dec-19	Mar-20	Jun-20
19-Oct	20-Mar	20-Jun	20-Sep
19-Nov	20-Mar	20-Jun	20-Sep
19-Dec	20-Mar	20-Jun	20-Sep

### Understanding the Underlying: Rules for Determining the Underlying Future

- TE2 references the second quarterly including the options typical underlying future (typical quarterly (1) + 1)
  - e.g. August option references the December underlying (Sept (1) + 1 quarterly = December)
  - e.g. January option references the June underlying (March (1) + 1 quarterly = June)
- TE3 references the third quarterly listed including the options typical underlying future (typical quarterly (1) + 2)
  - e.g. August option references the March underlying (Sept (1) + 2 quarterlies = March)
  - e.g. January option references the September underlying (March (1) + 2 quarterlies = September)
- TE4 references the Fourth quarterly listed including the options typical Underlying future (typical quarterly(1) + 3)
  - e.g. August option references the June underlying (Sept (1) + 3 quarterlies = June)
  - e.g. January option references the December underlying (March (1) + 3 quarterlies = December)

Learn more at [cmegroup.com/term](http://cmegroup.com/term)

If you have questions on Eurodollar Term Mid-Curve options, please contact:

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