



## Special Executive Report

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S-5173

March 22, 2010

### **Modification to Settlement Price Determinations in CBOT \$10 Dow Options**

Effective on March 29, 2010, CME Group will modify the manner in which settlement prices are determined in options on CBOT \$10 Dow Jones Industrial Average futures, which will harmonize settlement price determinations across all CME Group equity options products.

Currently, the \$10 Dow options settlement prices are determined separately from the \$5 Dow options contracts. As of March 29, 2010, settlement prices for the \$10 Dow options will be determined solely with reference to bid, offer and trade prices in the \$5 options contract.

Questions regarding this change may be directed to Dave Kempes, Associate Director, TF Operations, 312.341.3107 or Arthur Rodriguez, Manager, TF Operations, 312.341.3101.