

Special Executive Report

S-7468
October 9, 2015

Listing of Certain CME and CBOT Weekly Treasury Options Contracts for Clearing via CME ClearPort

Effective Sunday, October 11, 2015 for trade date Monday, October 12, 2015, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") will make available for submission for clearing through CME ClearPort the weekly treasury options contracts provided in the table below. These options contracts are currently listed for trading on the CME trading floor and CME Globex.

<i>CME Contract Name</i>	<i>Rule Chapter</i>	<i>Commodity Code</i>
1-Year MC Three-Month Eurodollar Weekly Options	452A	E01-E05
2-Year MC Three-Month Eurodollar Weekly Options	452A	E21-E25
3-Year MC Three-Month Eurodollar Weekly Options	452A	E31-E35

<i>CBOT Contract Name</i>	<i>Rule Chapter</i>	<i>Commodity Code</i>
U.S. Treasury Bond Weekly Options	18A	ZB1-ZB5
Long-Term U.S. Treasury Note Weekly Options	19A	ZN1-ZN5
Medium-Term U.S. Treasury Note Weekly Options	20A	ZF1-ZF5
Short-Term U.S. Treasury Note Weekly Options	21A	ZT1-ZT5
Long-Term U.S. Treasury Bond Weekly Options	40A	UB1-UB5

Fees:

Ex-Pit Surcharges – EFPs/EFRs/Blocks	\$0.75
Clearing Fees	\$0.06

CME ClearPort Hours: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. Chicago Time/CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT)

Please refer questions on this subject to:

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