

Expanded Opportunities In Eurodollar Mid-Curve Options

December, 2010

Effective Sunday, December 19, 2010 (for trade date Monday, December 20, 2010), additional Eurodollar Mid-Curve options expirations will be added to the current listings:

- Two-Year (**Green**) serial Mid-Curve options will be added to the quarterly Green Mid-Curve expirations.
 - Open Outcry Symbol: E2
 - CME Globex Symbol: GE2
- Three-year (**Blue**) Mid-Curve options will be introduced for the first time, with quarterly expirations.
 - Open Outcry Symbol: E3
 - CME Globex Symbol: GE3
 - Bloomberg Codes: 3E
 - For example, March 2011 Blue Mid-Curve = 3EH14

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 will be:

Option Type	Red (1-Year)		Green (2-Year)		Blue (3-Year)		Gold	
	Mid-Curve	Futures	Mid-Curve	Futures	Mid-Curve	Futures	Mid-Curve	Futures
Serial	Jan-11	Mar-12	Jan-11	Mar-13	n/a	n/a	n/a	n/a
Serial	Feb-11	Mar-12	Feb-11	Mar-13	n/a	n/a	n/a	n/a
Quarterly	Mar-11	Mar-12	Mar-11	Mar-13	Mar-11	Mar-14	Mar-11	Mar-15
Quarterly	Jun-11	Jun-12	Jun-11	Jun-13	Jun-11	Jun-14	Jun-11	Jun-15
Quarterly	Sep-11	Sep-12	Sep-11	Sep-13	Sep-11	Sep-14	Sep-11	Sep-15
Quarterly	Dec-11	Dec-12	Dec-11	Dec-13	Dec-11	Dec-14	Dec-11	Dec-15

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