



Special Executive Report

S- 5944

September 23, 2011

Notification to List Quarterly Third-Year (“Green”) Eurodollar Options

The Exchange intends to expand its listings of standard options on Three-Month Eurodollar futures with the introduction of quarterly options on third-year (“Green”) Eurodollar futures. Trading in quarterly standard options on third-year (“Green”) Eurodollar futures will commence at 5:00 p.m., Chicago time, on Sunday, October 16, 2011 for first trade date of Monday, October 17, 2011.

The expanded listings initially will comprise options for expiration in December 2013, March 2014, June 2014, and September 2014, for exercise into third-year (“Green”) Eurodollar futures with the respective delivery months. Such options will be made available for trading both on CME Globex (Sunday-Friday, 5:00 p.m. to 4:00 p.m. CT) and in open outcry (Monday-Friday, 7:20 a.m. to 2:00 p.m. CT).

These contracts are listed by and subject to the rules of CME.

Attachment 1 summarizes the salient features for quarterly standard options on third-year (“Green”) Eurodollar futures.

Please refer questions about this notice to:

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Attachment 1

**Salient Features for
Quarterly Third-Year (“Green”) Eurodollar Options**

<i>Underlying Instrument</i>	The corresponding quarterly Eurodollar futures contract month.
<i>Tick Size</i>	One-half of one basis point (0.005 = \$12.50).
<i>Strike Price Interval</i>	Strike prices will be listed in intervals of 12.5 basis points (0.125) in a range of 150 basis points above and 150 basis points below the strike closest to the previous day's underlying futures settle price. In addition, strike prices will be listed in intervals of 25 basis points (0.25) in a range of 550 basis points above and 550 basis points below the strike closest to the previous day's underlying futures settle price.
<i>Contract Months</i>	Four quarterly options
<i>Last Trading Day</i>	The second London bank business day before the third Wednesday of the contract month. Trading in expiring contracts ceases at 11:00 a.m., London time, on the last trading day.
<i>Exercise</i>	American-style. Options are exercised by notifying CME Clearing by 7:00 p.m., Chicago time, on the day of exercise. Unexercised options shall expire at 7:00 p.m., CT, on the last trading day. In-the-money options that have not been exercised shall be automatically exercised following expiration in the absence of contrary instructions.
<i>Position Limits</i>	None
<i>Block Minimum</i>	RTH: 10,000 contracts for outright transactions ETH: 5,000 contracts for outright transactions ATH: 2,500 contracts for outright transactions For intra-commodity calendar spreads, each leg must meet the minimum block threshold.
<i>All or None Minimum</i>	4,000 contracts for outrights and per leg for spreads.
<i>Trading Hours</i>	Open Outcry (RTH) — Monday-Friday: 7:20 a.m. - 2:00 p.m., CT. CME Globex (ETH) — Sunday-Friday: 5:00 p.m. - 4:00 p.m., CT.
<i>Ticker Symbol</i>	Open Outcry: ED CME Globex: GE