



Special Executive Report

S-5771

May 23, 2011

IMPLEMENTATION OF DYNAMIC STRIKE PRICE LISTING CAPABILITY FOR CME COMMODITY OPTIONS SCHEDULED FOR JUNE 6, 2011

Dynamic strike price listing capability in the CME livestock, dairy and forest product options on futures is scheduled for implementation for the trade date of June 6, 2011. Dynamic strike price listing provides customers the ability to trade in a strike price not previously listed. The dynamically listed strike must be in a proper strike interval and will be listed initially (the first day) on the open outcry platform before being available the next business day on CME Globex[®].

If you have any questions about this matter, please contact Tom Clark, Associate Director, Commodity Products and Services, at 312-930-4595, Thomas.Clark@cmegroup.com; Jack Cook, Associate Director, Commodity Research and Product Development at 312-930-3295, Jack.Cook@cmegroup.com or Charles Piszczor, Associate Director, Commodity Research and Product Development at 312-930-4536, Charles.Piszczor@cmegroup.com.

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