

S-5986

October 24, 2011

CME November 2011 Week 2 FX Options Expiration Schedule

The CME foreign exchange trading floor will be closed on Friday, November 11, 2011, in recognition of the Veterans Day holiday. Due to this holiday, all CME November 2011 Week 2 FX options will expire on Thursday, November 10, 2011.

The termination of trading of the expiring American-style November 2011 Week 2 FX options will occur at 2:00 pm on the trading floor on Thursday, November 10.

Termination of trading of the expiring European-style November 2011 Week 2 FX options will occur at 9:00 am on CME Globex on Thursday, November 10 and at 2:00 pm on the trading floor on Wednesday, November 9.

For CME American-style November 2011 Week 2 FX options, any option that is in the money and has not been liquidated or exercised prior to the termination of trading on November 10, shall be exercised automatically.

For CME European-style November 2011 Week 2 FX options, all in-the-money European-style FX options are automatically exercised as no contrary instructions are allowed. Clearing firms have until 7:00 p.m. on November 10 to get all give-ups and average-price transactions accepted by the Clearing House for expired options.

For further information, please contact Craig LeVeille, Director, FX Products at 312-454-5301; or Steve Youngren, Associate Director, Research & Product Development at 312-930-4583.