



CME CLEARING ADVISORY NOTICE

11-391

To: Clearing Members Firms
Back Office Managers
Software Providers
SPAN Users

From: CME Clearing

Subject: SPAN File Formatting of 3-Year Eurodollar Mid-Curve Option Strike Prices
Changing November 2, 2011 and November 4, 2011

Date: November 2, 2011

On Wednesday, November 1, 2011, beginning with the "early" SPAN file (produced daily between 3:30 pm and 4:00 pm Chicago time), strike prices for 3-Year Eurodollar Mid-Curve options (clearing code E3) will be adjusted in the New Release environment so that they will have the same characteristics as other Eurodollar options. The same will be done in Production on November 4, 2011, beginning with the "early" SPAN file.

Currently, strike prices for E3 are represented as 0098000, 0098125, 0092250, etc. Beginning with the "early" SPAN file, on the above dates, E3 strikes will be aligned with other Eurodollar strikes, and represented as 0009800, 0009812, 0009825, etc.

Only SPAN files are affected with this change; settlement price files, PCS data, Large Trader files, Trade Register files, Assignment Report files, and all reports will not be affected.

If you have any questions, please call CCS at 312-207-2525, or email us at CCS@cmegroup.com