

Date: December 13, 2010	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	December 20, 2010
Product Exchange	CME NP 10-42
Product Name / Clearing code	3 Year Eurodollar Midcurve Option ; Floor and Clearing symbol E3 , Globex symbol GE3
Description	Quarterly Eurodollar Options contract that expires into futures 3 years out on the curve.
Instrument Type	Option
Sub-Type	Quarterly
Trading Venue	CME Globex and Open Outcry
Trading Hours	Globex – Sunday - Friday 17:00 - 16:00, CT; No 17:00 session on Friday Open Outcry : Monday – Friday 07:20 – 14:00 CT
Contract Size	1 Eurodollar Future
Series Listing Convention	Mar, Jun, Sep, Dec, Four months in the March quarterly cycle
Initial Contracts	March-11, June-11, September-11 and December-11 quarters
Rollover Schedule	Quarterly
Minimum Price Intervals	One-half of one basis point (0.005)
Value Per Tick / Currency	0.005 = \$12.50
Block Eligible / Minimum Block Quantity	Same as Eurodollar Options
Exercise Style	American
Exercise Price Intervals and Listings	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. 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.
Allow Negative Price	No
Allow Negative Strike Price	No
Termination of Trading	The Friday immediately preceding the third Wednesday of the contract month.
Final Settlement Price	In the money options are automatically exercised on settlement day against futures final settlement price.
Final Settlement Date	Quarterly Mid-Curve options trading shall settle on the Friday immediately preceding the third Wednesday of the contract month. If the foregoing date for settlement is an Exchange holiday, options shall settle on the immediately preceding business day.
Clearing DPL	4
Settlement DPL	2
Position Limits	Same as Eurodollar options
Minimum Reportable Level	Same as Eurodollar options
Delivery	N/A



Price Conventions	Options Strike Price	Options Premium	Cabinet Value	Information Contacts		
Actual Price	.99, .99125, .9925	.005, .010, .015	.0025	CMEGroup.com Inquiries	Customer Service	(800) 331-3332
CME Globex	9900, 9912, 9925	005, 010, 015	0025	General Information	Products & Services	(312) 930-8213
CME ClearPort	9900, 9912, 9925	.005, .010, .015	0025		Clearing House	(312) 207-2525
FEC	9900, 9912, 9925	.005, .010, .015	.0025	Globex Information	Globex Control Center	(312) 456-2391
Settlement Price File	9900, 9912, 9925	0000005, 0000010, 0000015	000025	Performance Bond Information	Risk Management Dept.	(312) 648-3888
SPAN File	009900, 00 9912, 009925	0000005, 0000010, 0000015	000025	Position Limits	Market Regulation	(312) 341-7970
FIXML Trade Register File	.99, .99125, .9925	.005, .010, .015		Clearing Fees	Clearing Fee Hotline	(312) 648-5470
Final Settlement	009900, 00 9912, 009925	0000005, 0000010, 0000015	000025			
PCS	009900, 00 9912, 009925	0000005, 0000010, 0000015	000025			
Assignment Reports	009900, 00 9912, 009925	0000005, 0000010, 0000015	000025			
Product Reference Files	.99, .99125, .9925	.005, .010, .015	.0025			
Trade Messages	.99, .99125, .9925	.005, .010, .015	.0025			