

	New Product Summa	ry for Clear	ing Firms, Bo	okkeeping	Softwa	re Providers	, ISVs		
Listing Date	Trade Date Monday, November 18, 2013								
Product Exchange	CME								
Product Name & Codes	Code							N Code	
	Eurodollar 2yr Weekly MC Options EE1-EE5 E21-E25 E21-E25								
Description	2-Year "Green" Mid-curve options on Eurodollar futures								
Instrument Type	Options								
Trading Venues	Globex, ClearPort & Trading Floor								
Trading Hours	Globex 5:00 p.m. to 4:00 p.m., Trading Floor 7:20 a.m. to 2:00 p.m. Central Time, Monday - Friday and ClearPort 5:00PM-4:15PM Everyday								
Contract Size	1 Eurodollar Future Contract 2	4 calendar mon	ths after the month	in which the op	otion expire	s			
Series Listing Convention	Two weekly expirations available	Two weekly expirations available for trading, for weeks without a serial/quarterly Mid-curve expiration							
Initial Contracts	Friday November 22 <sup>nd</sup> expiration and Friday November 29 <sup>th</sup> expiration								
Minimum Price Increment	1/2 of 1 basis point								
Value Per Tick / Currency	.005 = \$12.50								
Exercise Style	American								
Block Eligible / Minimum Block Quantity	Eurodollars (RTH) 4,000 contracts - or 1,000 contracts provided that a minimum of 1,000 contracts are transacted in years 6-10 - 10,000 contracts								
Exercise Price Intervals and Listings	RTH - 10,000 contracts ETH - 5,000 contracts ATH - 2,500 contracts For intra-commodity calendar spreads, each leg must meet the minimum block threshold								
Termination of Trading	Quarterly -The second London contracts ceases at 11:00 a.m.				of the contra	act month. Trading	g in expiri	ng	
Final Settlement Price	0.0025 IMM Index point (smallest increment)								
Final Settlement Date	The Friday immediately preceding the third Wednesday of the contract month.								
Delivery	Financial (1 Eurodollar Future Contract 60 calendar months after the month in which the option expires)								
Price Conventions	Trade Prices	005 .010 .015	Option Str	ikes	99.250 99.375 99.500	Globex Pri	ices	.5 1.0 1.5	
	ITC Fractional Format	0000005	ITC Fractional	Indicator	2	Market Da Platform Ch		MDP 10	



	CMEGroup.com Inquiries	(800) 331-3332	Products & Services	(312) 930-8213	Clearing House (Clearing Ops)	(312) 207-2525
Information Contacts	Global Command	(312)	Risk Management Dept.	(312)	Market Regulation	(312)
	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
Listing Date	Trade Date Mending NU Belegant CFTG Regulatory Review Periods					



	CME								
Product Name & Codes	N	lame		Clearing C	Code G	lobex Codex	SPAI	V Code	
Product Name & Codes	Eurodollar 3yr Weekly MC Options EF1-EF5 E31-E35 E31-E35								
Description	3-Year "Blue" Mid-curve options on Eurodollar futures								
Instrument Type	Options								
Trading Venues	Globex, ClearPort & Trading Floor								
Trading Hours	Globex 5:00 p.m. to 4:00 p.m., Trading Floor 7:20 a.m. to 2:00 p.m. Central Time, Monday - Friday and ClearPort 5:00PM-4:15PM Everyday								
Contract Size	1 Eurodollar Future Contract 36 calendar months after the month in which the option expires								
Series Listing Convention	Two weekly expirations available for trading, for weeks without a serial/quarterly Mid-curve expiration								
Initial Contracts	Friday November 22 <sup>nd</sup> expiration	on and Friday N	ovember 29 <sup>th</sup> expira	ition					
Minimum Price Increment	1/2 of 1 basis point								
Value Per Tick / Currency	.005 = \$12.50								
Exercise Style	American								
Block Eligible / Minimum Block Quantity	Eurodollars (RTH) 4,000 contracts - or 1,000 contracts provided that a minimum of 1,000 contracts are transacted in years 6-10 - 10,000 contracts								
Exercise Price Intervals	RTH - 10,000 contracts ETH - 5,000 contracts ATH - 2,500 contracts For intra-commodity calendar spreads, each leg must meet the minimum block threshold								
and Listings		spreads, each le	eg must meet the mi	nimum block t	threshold				
		bank business	day before the third	Wednesday of		ct month. Tradinç	g in expiri	ng	
Termination of Trading	For intra-commodity calendar s  Quarterly -The second London	bank business London Time c	day before the third	Wednesday of		ct month. Trading	g in expiri	ng	
Termination of Trading  Final Settlement Price  Final Settlement Date	For intra-commodity calendar some Quarterly -The second London contracts ceases at 11:00 a.m.	bank business London Time of est increment)	day before the third in the last trading da	Wednesday o		ct month. Trading	g in expiri	ng	
Termination of Trading Final Settlement Price	For intra-commodity calendar s Quarterly -The second London contracts ceases at 11:00 a.m. 0.0025 IMM Index point (smalle	bank business London Time of est increment) ling the third We	day before the third in the last trading da	Wednesday of the state of the s	of the contra		g in expiri	ng	
Termination of Trading Final Settlement Price Final Settlement Date	For intra-commodity calendar's Quarterly -The second London contracts ceases at 11:00 a.m.  0.0025 IMM Index point (smaller the Friday immediately precedure)	bank business London Time of est increment) ling the third We	day before the third in the last trading da	Wednesday of ay.  tract month.  he month in w	of the contra			.5 1.0 1.5	
Termination of Trading  Final Settlement Price  Final Settlement Date  Delivery	For intra-commodity calendar's Quarterly -The second London contracts ceases at 11:00 a.m.  0.0025 IMM Index point (smalled the Friday immediately preceded)  Financial (1 Eurodollar Future of the Friday immediately preceded)	bank business London Time of est increment) ling the third We Contract 60 cale 005 .010	day before the third on the last trading da ednesday of the con endar months after t	tract month. he month in w	which the opt	ion expires)	ices	.5 1.0	
Termination of Trading  Final Settlement Price  Final Settlement Date  Delivery	For intra-commodity calendar s Quarterly -The second London contracts ceases at 11:00 a.m.  0.0025 IMM Index point (smalle The Friday immediately preced Financial (1 Eurodollar Future  Trade Prices	bank business London Time of est increment) ling the third We Contract 60 cale 005 .010 .015	day before the third in the last trading da ednesday of the con endar months after t	tract month. he month in wikes	which the opt 99.250 99.375 99.500	ion expires)  Globex Pri  Market Da	ices ata annel ouse	.5 1.0 1.5	



Listing Date	Trade Date Monday, Nove	mber 18, 201	3						
Product Exchange	CME								
Product Name & Codes		lame		Clearing	Code G	lobex Codex		Code	
Floudet Name & Codes	Eurodo	llar Options		ED		GE	G	Ε	
Description	Options on Eurodollar futures								
Instrument Type	Options								
Trading Venues	Globex, ClearPort & Trading Floor								
Trading Hours	Globex 5:00 p.m. to 4:00 p.m., Trading Floor 7:20 a.m. to 2:00 p.m. Central Time, Monday - Friday and ClearPort 5:00PM-4:15PM Everyday								
Contract Size	1 Eurodollar Future Contract								
Series Listing Convention	16 consecutive March quarterly	16 consecutive March quarterly contracts and 2 front month serials							
Initial Contracts	December 2013, March 2014,	June 2014 and	September 2014						
	1/2 of 1 basis point								
Minimum Price Increment									
	.005 = \$12.50 or one-quarter of one basis point (.0025 = \$6.25) for options when underlying futures is nearest expiring month,								
Value Per Tick / Currency	and for the first two quarterly months and the first two serial months when the option premium is below five ticks.								
Exercise Style	American								
Block Eligible /	Eurodollars (RTH) 4,000 contracts - or 1,000 contracts provided that a minimum of 1,000 contracts are transacted in years 6-10 -								
Minimum Block Quantity	10,000 contracts								
	RTH - 10,000 contracts								
Exercise Price Intervals	ETH - 5,000 contracts ATH - 2,500 contracts								
and Listings	For intra-commodity calendar spreads, each leg must meet the minimum block threshold								
Tamain diam of Table	Quarterly -The second London bank business day before the third Wednesday of the contract month. Trading in expiring								
Termination of Trading	contracts ceases at 11:00 a.m. London Time on the last trading day.								
Final Settlement Price	0.0025 IMM Index point (smallest increment)								
Final Settlement Date	The Friday immediately preceding the third Wednesday of the contract month.								
Delivery	Financial (1 Eurodollar Future Contract 60 calendar months after the month in which the option expires)								
-		005			99.250			.5	
Dries Conventions	Trade Prices	.010 .015	Option Stri	ikes	99.375 99.500	Globex Price	es	1.0 1.5	
Price Conventions						Market Data	1		
III Fractional Format   00000005   III Fractional Indicator   3					Platform Chan		MDP 10		
Information Contacts	CMEGroup.com	(800)	Products & Se	ervices	(312)	Clearing House		(312)	
	Inquiries	331-3332	i Toddets & Services		930-8213	(Clearing Op:	s)	207-2525	



Global Command Center (Trading Ops) (312) 456-2391 Risk Management Dept. (Performance Bond)

(312) 648-3888

**Market Regulation** 

(312) 341-7970

**Pending All Relevant CFTC Regulatory Review Periods** 



TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #:

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

## **Product Listing Schedule Expansion**

Effective Sunday, November 17, for trade date Monday, November 18, and pending all relevant CFTC regulatory review periods, please be advised that CME will expand the listing of contract months for the products listed below on CME Globex, Open Outcry and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of November 17)
ED/GE	EURODOLLAR OPTIONS	12 quarterlies and 2 serials	16 quarterlies and 2 serials
EE1-EE5/E21-E25	EURODOLLAR 2 YEAR MID CURVE	None	2 weekly expirations available for trading, for weeks without a serial/quarterly Mid- curve expiration
EF1-EF5/ E31-E35	EURODOLLAR 3 YEAR MID CURVE	None	2 weekly expirations available for trading, for weeks without a serial/quarterly Mid-



curve expiration
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## **Reduced Number of Listed Option Weeks**

Effective Sunday, November 17, for trade date Monday, November 18, CME will reduce the number of listed weeks for Eurodollar 1yr MC Options (Clearing Code E0/GE0). Specifically, the number of listed weeks will reduce from the current 4 weeks to 2 Weeks on CME Globex, the CME Trading Floor and for submission for clearing on CME ClearPort.

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-8213
	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(312) 456-2391
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards, CME Clearing