

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs						
Listing Date	Trade Date Monday, November 18, 2013					
Product Exchange	CME					
Product Name & Codes	Name	Clearing/Floor Code	Globex Codex	SPAN 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 24 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 nd expiration and Friday November 29 th 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 bank business day before the third Wednesday of the contract month. Trading in expiring 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)					
Price Conventions	Trade Prices	005 .010 .015	Option Strikes	99.250 99.375 99.500	Globex Prices	.5 1.0 1.5
	ITC Fractional Format	00000005	ITC Fractional Indicator	2	Market Data Platform Channel	MDP 10



Information Contacts	CMEGroup.com Inquiries	(800) 331-3332	Products & Services	(312) 930-8213	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command	(312)	Risk Management Dept.	(312)	Market Regulation	(312)
New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs						
Listing Date	Trade Date Monday, November 18, 2013 Pending All Relevant CFTC Regulatory Review Periods					

Product Exchange	CME					
Product Name & Codes	Name		Clearing Code	Globex Codex	SPAN Code	
	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 nd expiration and Friday November 29 th 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 bank business day before the third Wednesday of the contract month. Trading in expiring 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)					
Price Conventions	Trade Prices	005 .010 .015	Option Strikes	99.250 99.375 99.500	Globex Prices	.5 1.0 1.5
	ITC Fractional Format	00000005	ITC Fractional Indicator	2	Market Data Platform Channel	MDP 10
Information Contacts	CMEGroup.com Inquiries	(800) 331-3332	Products & Services	(312) 930-8213	Clearing House (Clearing Ops)	(312) 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						

Listing Date	Trade Date Monday, November 18, 2013					
Product Exchange	CME					
Product Name & Codes	Name		Clearing Code	Globex Codex	SPAN Code	
	Eurodollar Options		ED	GE	GE	
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 contracts and 2 front month serials					
Initial Contracts	December 2013, March 2014, June 2014 and September 2014					
Minimum Price Increment	1/2 of 1 basis point					
Value Per Tick / Currency	.005 = \$12.50 or one-quarter of one basis point (.0025 = \$6.25) for options when underlying futures is nearest expiring month, 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 / 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 bank business day before the third Wednesday of the contract month. Trading in expiring 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)					
Price Conventions	Trade Prices	005 .010 .015	Option Strikes	99.250 99.375 99.500	Globex Prices	.5 1.0 1.5
	ITC Fractional Format	00000005	ITC Fractional Indicator	2	Market Data Platform Channel	MDP 10
Information Contacts	CMEGroup.com Inquiries	(800) 331-3332	Products & Services	(312) 930-8213	Clearing House (Clearing Ops)	(312) 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						


CME Group | **Advisory Notice**

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