



Special Executive Report

S-7439R

2 October 2015

CME Announces Expanded Listings of Serial Options and Serial Mid-Curve Options on Eurodollar Futures

(This SER supersedes SER 7439 dated 10 August 2015 to amend the effective date.)

Effective Sunday, 11 October 2015, for first trade date Monday, 12 October 2015, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list additional expiration months in Serial options and Serial Mid-Curve options on CME Three-Month Eurodollar ("ED") futures (CME Rulebook Chapter 452A), within the currently established listing cycle.

The Exchange's current option listings enable trading, at any given time, in Serial options on ED futures and all Serial Mid-Curve options on ED futures for expiry in each of the nearest two (2) months not in the March Quarterly cycle. **Effective Sunday, 11 October 2015, for first trade date Monday, 12 October 2015, the Exchange will enable trading in all such Serial options and Serial Mid-Curve options for expiry in each of the nearest four (4) months not in the March Quarterly cycle as described in the Exhibit below.**

Exhibit

	March Quarterly	Current Serial	Serial as of 11 October	Weekly
Standard	16	2	4	
1-Year Mid-Curve (MC)	4	2	4	2
2-Year MC	4	2	4	2
3-Year MC	4	2	4	2
4-Year MC	4	2	4	
5-Year MC	4	2	4	

A Serial option on ED futures is specified so as to expire in a given month that is not in the March Quarterly cycle, (i.e., January, February, April, May, July, August, October, or November), for exercise into ED futures for delivery in the next following month in the March Quarterly cycle (i.e., March, June, September, or December). (See CME Rules 452A01.D.2. and 452A01.J.2.)

Similarly, a Serial Mid-Curve option on ED futures is specified to expire in a given month not in the March Quarterly cycle, for exercise into ED futures for delivery in the month occurring a prescribed number of years after the next following month in the March quarterly cycle. Serial Mid-Curve options comprise One-Year Mid-Curve Options, Two-Year Mid-Curve Options, Three-Year Mid-Curve Options, Four-Year Mid-Curve Options, and Five-Year Mid-Curve Options. (See CME Rules 452A01.D.3.-7. and 452A01.J.3.)

The Commodity Futures Trading Commission ("CFTC") will be notified of the aforementioned amendments during the week of 19 October 2015, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

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