



22 September 2011

Mr. David Stawick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, NW

**RE: Notification to List Quarterly Third-Year (“Green”) Eurodollar Options.**

Dear Mr. Stawick:

By this correspondence, Chicago Mercantile Exchange, Inc. (“CME” or “Exchange”) wishes to inform the Commission that it intends to expand its listings of standard options on Three-Month Eurodollar (GE) futures with the introduction of quarterly options on third-year (“Green”) GE futures contracts. Trading in quarterly standard options on third-year GE futures will commence at 5:00 pm, Chicago time, on Sunday, 16 October 2011, for first trade date of Monday, 17 October 2011.

Under CME Rule 452A01.A. the Exchange may list for trading, at its discretion, standard options on GE futures for any delivery months. The Exchange currently lists standard quarterly options on each of the eight nearby quarterly GE futures. The planned expansion of listings will extend to standard quarterly options on each of the twelve nearby quarterly GE futures.

The expanded listings initially will comprise options for expiration in December 2013, March 2014, June 2014, and September 2014, for exercise into GE futures with the respective delivery months. Such options will be made available for trading both on CME Globex (Sunday-Friday, 5:00 pm to 4:00 pm CT) and in open outcry (Monday-Friday, 7:20 am to 2:00 pm CT). The Exchange will timely publish a notice to market participants to inform them of this action.

If you have questions or require additional information regarding this matter, please contact me or my colleagues Daniel Grombacher ([daniel.grombacher@cmegroup.com](mailto:daniel.grombacher@cmegroup.com), 312.634.1583) or Tim Elliott ([tim.elliott@cmegroup.com](mailto:tim.elliott@cmegroup.com), 312.466.7478).

Sincerely,

/s/ Frederick Sturm  
Director, Research & Product Development

cc: Richard Shilts, Acting Director, Division of Market Oversight  
Thomas Leahy, Jr., Chief, Product Review Branch, Division of Market Oversight  
Phil Colling, Product Review Branch, Division of Market Oversight