



Special Executive Report

DATE: December 4, 2015

SER#: 7536

SUBJECT: Amendments to Expiration of Certain CME Group Weekly Option Contracts Due to New Year's Day Holiday

Please note that as a result of the upcoming New Year's Day holiday, selected weekly option contracts in Grain & Oilseeds, Interest Rates, Foreign Exchange, Energy, and Metals (the "Contracts") that are scheduled to expire on January 1, 2016 will expire on December 31, 2015. The Contracts, which are also noted in Table 1 below, will be designated as January 2016 Week 1 option contracts even though they will expire in December 2015. As there are no expirations scheduled on January 1, 2016 for Equity Index weekly option contracts, they are not impacted by the New Year's Day holiday.

Table 1:

Product	Clearing Code	CME Globex Code	Floor Code
GRAIN & OILSEED			
Corn Weekly Options	PY1	ZC1	PY1
Soybean Weekly Options	CZ1	ZS1	CZ1
Chicago SRW Wheat Weekly Options	WZ1	ZW1	WZ1
Soybean Oil Weekly Options	OZ1	ZL1	OZ1
Soybean Meal Weekly Options	MZ1	ZM1	MZ1
KC HRW Wheat Weekly Options	OK1	OE1	OK1
INTEREST RATE			
10-Year T-Note Weekly Options	TY1	ZN1	TY1
5-Year T-Note Weekly Options	FV1	ZF1	FV1
U.S. Treasury Bond Weekly Options	US1	ZB1	US1
Eurodollar 3 Yr MC Weekly Options	EF1	E31	EF1
Eurodollar 1 Yr MC Weekly Options	1K	EO1	1K
Ultra US Treasury Bond Weekly Options	UL1	UB1	UL1
2-Year T-Note Weekly Options	TW1	ZT1	TW1
Eurodollar 2 Yr MC Weekly Options	EE1	E21	EE1
FOREIGN EXCHANGE			
Euro FX Weekly Options	1X	6E1	1X
Japanese Yen Weekly Options	1J	6J1	1J
Canadian Dollar Weekly Options	1C	6C1	1C

Australian Dollar Weekly Options	1A	6A1	1A
British Pound Weekly Options	1B	6B1	1B
Japanese Yen / Euro Weekly Options	1Y	1O	1Y
Russian Ruble Weekly Options	RU1	6R1	6R1
British Pound / Euro Weekly Options	1P	XB1	1P
Australian Dollar / Euro Weekly Options	AD1	XA1	AD1
Euro / Euro FX Weekly Options	1T	1Q	1T
Chinese Renminbi Weekly Options	RB1	RB1	RB1
Swiss Franc / Euro Weekly Options	1W	XS1	1W
Swiss Franc Weekly Options	1S	6S1	1S
South African Rand Weekly Options	1N		
Korean Won Weekly Options	KR1	KR1	KR1
Canadian Dollar / Euro Weekly Options	1D	XD1	1D
Euro / British Pound Weekly Options	1E		
Euro / Japanese Yen Weekly Options	1H		
Euro / Swiss Franc Weekly Options	1I		
Mexican Peso Weekly Options	1M		
New Zealand Dollar Weekly Options	1Z		
Brazilian Real Weekly Options	1R		
Euro / Chinese Renminbi Weekly Options	RE1	RE1	
ENERGY			
Crude Oil Weekly Options	LO1	LO1	LO1
Natural Gas Financial (European) Weekly Options	LN1	LN1	LN1
Natural Gas Weekly Options	ON1	ON1	ON1
Brent Last Day Financial Weekly Options	BW1	BW1	BW1
METALS			
Gold Weekly Options	OG1	OG1	OG1
Silver Weekly Options	SO1	SO1	SO1
Copper Weekly Options	H1E	H1E	H1E

Questions may be directed to Fred Seamon (312-634-1587 or Fred.Seamon@CMEGroup.com).