



Special Executive Report

S-6251

May 23, 2012

CME Group to Expand Weekly Options on S&P 500 Futures and E-mini S&P 500 Futures Listing Cycle, Effective June 4, 2012

On June 4, 2012, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will expand the listing cycle for the Weekly Options on Standard and Poor’s 500 Stock Price Index futures and E-mini Standard and Poor’s 500 Stock Price Index futures.

Currently, the Exchange lists two (2) consecutive weekly options contracts on Standard and Poor’s 500 Stock Price Index futures and on E-mini Standard and Poor’s 500 Stock Price Index futures at any given time. Under the new listing procedure, the Exchange will list three (3) consecutive weekly options contracts on Standard and Poor’s 500 Stock Price Index futures and on E-mini Standard and Poor’s 500 Stock Price Index futures at any given time. These contracts are listed by and subject to the rules of CME. The table below illustrates the new listing cycle:

	Current Listing (before June 3, 2012)	New Listing (after June 3, 2012)
Listing Weekly	Two consecutive Weekly options contracts: June Week 2 June Week 4	Three consecutive Weekly options contracts: June Week 2 June Week 4 July Week 1

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