



Special Executive Report

S-6158

March 15, 2012

Listing of Options on CME Composite Housing Index Futures and Options on New York, Chicago and Los Angeles Metro Area Housing Index Futures on CME Globex Effective Monday, April 2, 2012

Effective Sunday, April 1, 2012 for the trade date Monday, April 2, 2012, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will list on CME Globex its Options on CME Composite Housing Index Futures (chapter 420A, commodity code CUS) and Options on CME Metro Area Housing Index Futures (chapter 419A, commodity codes NYM, CHI and LAX) which are also known as the S&P/Case-Shiller Home Price Index options contracts. The Exchange is listing only options on the 10-City Composite Index and options on the New York, Chicago and Los Angeles metro areas on CME Globex at this time.

The listing schedule for the option contracts on CME Globex will be the same as for the futures contracts already trading on CME Globex:

Contract months extending out 18 months in the future shall be listed on a quarterly cycle in the contract months of February, May, August and November; contract months extending out 19 to 36 months into the future shall be listed on a bi-annual schedule in the contract months of May and November; and contract months extending out 37 months to 60 months into the future shall be listed on an annual schedule in the contract month of November.

The CME Composite Housing Index options and all 10 CME Metro Area Housing Index options will continue to be available for trading on the CME trading floor.

If you have any questions, please contact Lori Aldinger, Associate Director, Research & Product Development, (312) 930-2337 (email: Lori.Aldinger@cmegroup.com) or Heidi Centola, Manager, Weather and Alternative Investment Products, (312) 930-1308 (email: Heidi.Centola@cmegroup.com).