

12-542

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Expanding the listing cycle for Weekly options on Standard and Poor's 500 Stock Price Index Futures and Weekly options on E-mini Standard and Poor's 500 Stock Price Index**

DATE: December 14, 2012

Currently, the Exchange lists three (3) consecutive Weekly options on both Standard and Poor's 500 Stock Price Index Futures and on E-mini Standard and Poor's 500 Stock Price Index futures contracts at any given time. Under the new listing procedure, the Exchange will list four (4) consecutive Weekly options on both Standard and Poor's 500 Stock Price Index futures and on E-mini Standard and Poor's 500 Stock Price Index futures contracts at any given time.

The following listing rules will be available:

Product	Current Weekly Option Listing Cycle (before December 1, 2012)	New Weekly Option Listing Cycle (after December 1, 2012)
Listing European Style Weekly Options on S&P 500 Index futures, and on E-mini S&P 500 futures.	<u>Three consecutive European Style Weekly options contracts:</u> December Week 1 December Week 2 December Week 4	<u>Four consecutive European Style Weekly options contracts:</u> December Week 4 January Week 1 January Week 2 January Week 4

The Contract Specifications for these products are unchanged and can be located on the CME Group website at:

[S&P 500 Weekly Options](#)
[E-mini S&P 500 Weekly Options](#)