

14-021

TO: Clearing Member Firms; Back Office Managers; Bookkeeping Software Providers, ISVs

FROM: CME Clearing

DATE: January 15, 2014

SUBJECT: Strike Price Range Increase for Weekly E-mini and Standard Options on S&P 500 Futures

Product Listing Schedule Expansion

Effective Sunday, January 26, 2014 for trade date Monday, January 27, 2014, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will expand the listing of strike prices for the options on futures products listed below.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 1/26/14)
EV1/ EV1	S&P 500 Week 1 OPTIONS	All strike prices within 50 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.	All strike prices within 75 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.
EV2/ EV2	S&P 500 Week 2 OPTIONS	All strike prices within 50 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.	All strike prices within 75 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.
EV4/ EV4	S&P 500 Week 4 OPTIONS	All strike prices within 50 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.	All strike prices within 75 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.
EW1/ EW1	E-MINI S&P 500 Week 1 OPTIONS	All strike prices within 50 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.	All strike prices within 75 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.

EW2/ EW2	E-MINI S&P 500 Week 2 Week 2	All strike prices within 50 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.	All strike prices within 75 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.
EW4/ EW4	E-MINI S&P 500 Week 4 OPTIONS	All strike prices within 50 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.	All strike prices within 75 strike price intervals above and below the underlying futures contract settlement price on the previous Trading Day.

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Regards,
CME Clearing