

# Expansion of E-mini S&P 500 futures and options on futures

**MORE LISTINGS, MORE OPPORTUNITIES ARE NOW AVAILABLE**

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## **Enjoy greater choice and flexibility for trading E-mini S&P 500 futures and options with more expiries and new enhancements:**

- Block trading of E-mini S&P 500 options is now available, subject to a minimum block quantity of 250.<sup>1</sup>
- Expirations are now available spanning the next 5 business days at all times, with the addition of Tuesday and Thursday expiries.
- 13 consecutive months of third Friday E-mini S&P 500 options coverage via Week 3 (EW3) and Quarterly (ES) options.
- Easier management of longer-dated risk with maturities across the nine nearest Quarterly (ES) expirations with additional December expiries available for years three through five.
- Simplified listing rules enable 100-point increment strikes for maturities up to five years.
- Quarterly E-mini S&P 500 futures and options have been expanded to nine consecutive quarterly contracts and three additional December expiries. Week 3 (EW3) options have been expanded to nine expiries.

## **On any given day, there will be 45 E-mini S&P 500 options expiries:**

- 4 each of Monday, Wednesday, and Friday Week 1, 2, or 4
- 1 Tuesday
- 1 Thursday
- 9 Friday Week 3
- 6 End-of-Month
- 4 Quarterly (PM)
- 9 Quarterly (AM)
- 3 December Annual (AM)

<sup>1</sup> Block trades are subject to Rule 526 <http://www.cmegroup.com/rulebook/files/cme-group-Rule-526.pdf>

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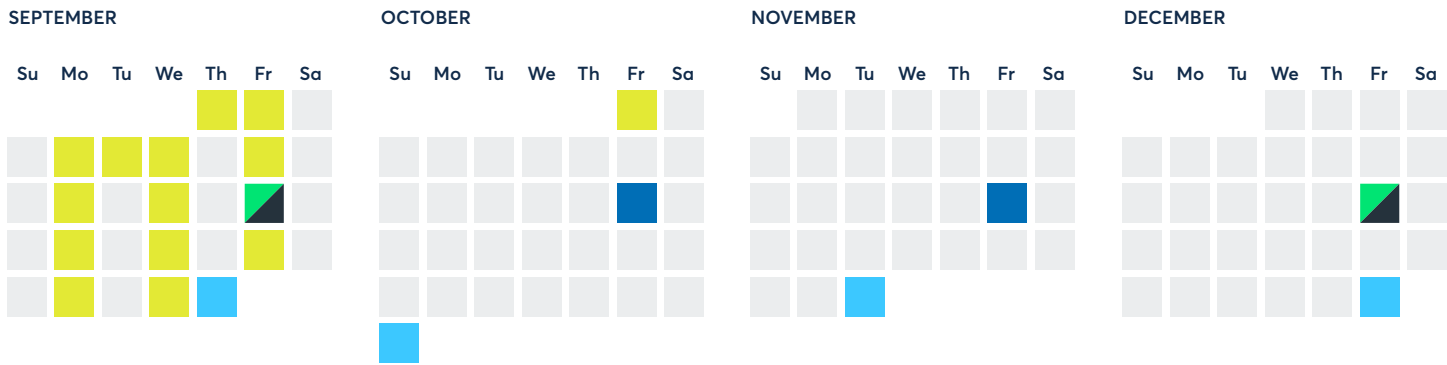
OPTION TYPE <sup>2</sup>	STYLE	LISTED CONTRACTS	GLOBEX CONTRACT CODES	EXAMPLE GLOBEX CODE	BBG OMON CODE	EXAMPLE BBG CODE <sup>3</sup>
<b>E-MINI S&amp;P 500 MONDAY</b>	European	Weekly contracts listed for 4 consecutive weeks	E1A, E2A, E3A, E4A, E5A	E2AU1: Monday Week 2, September 2022	IWWA Index	IWWWU1P2: Monday Week 2 Put, September 2022
<b>E-MINI S&amp;P 500 TUESDAY</b>	European	Weekly contract listed for 1 week	E1B, E2B, E3B, E4B, E5B	E2BU1: Tuesday Week 2, September 2022	IMBA Index	IMBWU2P2: Tuesday Week 2 Put, September 2022
<b>E-MINI S&amp;P 500 WEDNESDAY</b>	European	Weekly contracts listed for 4 consecutive weeks	E1C, E2C, E3C, E4C, E5C	E2CU1: Wednesday Week 2, September 2022	IEWA Index	ESWU21P2: Wednesday Week 2 Put, September 2022
<b>E-MINI S&amp;P 500 THURSDAY</b>	European	Weekly contract listed for 1 week	E1D, E2D, E3D, E4D, E5D	E2DU1: Thursday Week 2, September 2022	IMDA Index	IMDWU2P2: Thursday Week 2 Put, September 2022
<b>E-MINI S&amp;P 500 FRIDAY</b>	European	Weekly contracts (EW1, EW2, EW4) listed for 4 weeks and 9 weeks of EW3	EW1, EW2, EW3, EW4	EW4U1: Friday Week 4, September 2022	1EA Index-4EA Index	4EU1P: Friday Week 4 Put, September 2022
<b>E-MINI S&amp;P 500 EOM</b>	European	Monthly contracts listed for 6 consecutive months	EW	EWU1: End-of-month September 2022	SCA Index	SCU1P: End-of-month Put, September 2022
<b>E-MINI S&amp;P 500 QUARTERLY AM</b>	American	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 9 consecutive quarters plus 3 additional December contracts	ES	ESU1: Quarterly AM expiry September 2022	ESA Index	ESU1P: Quarterly AM expiry Put, September 2022
<b>E-MINI S&amp;P 500 QUARTERLY PM</b>	European	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters	EYC	EYCU1: Quarterly PM expiry September 2022	YECA Index	YECU1P: Quarterly PM expiry Put, September 2022

<sup>2</sup> Please note all option types are physically delivered; E-Mini S&P 500 Quarterly (AM) options deliver a futures contract which immediately expires

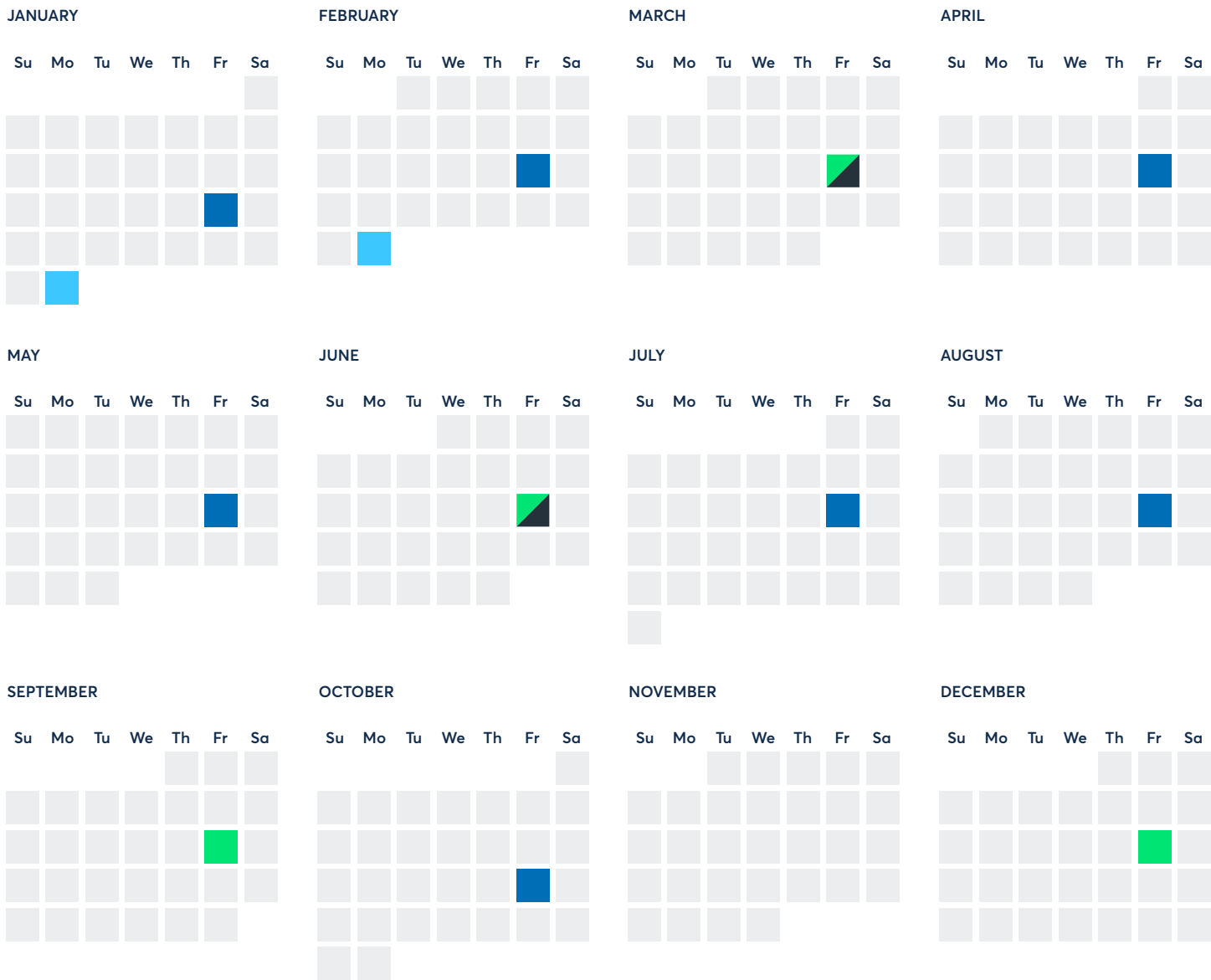
<sup>3</sup> For more details on Bloomberg codes, please see the following link: <https://www.cmegroup.com/eoptionsBBG>

Assuming that the current date is September 1, the table below visually displays the different maturities with expiration month/year.

**YEAR 1**



**YEAR 2**



■ Weekly Options   
 ■ Week 3 Friday   
 ■ End of Month   
 ■ Quarterly (PM)   
 ■ Quarterly (AM)

