

S&P 500 options on futures

MORE LISTINGS, MORE OPPORTUNITIES ARE NOW AVAILABLE

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

- Expirations are now available every business day spanning the next 5 weeks, (25 business days), with the addition of Tuesday and Thursday expiries in 2022.
- Week 3 European style (EW3) options are now available spanning 12 consecutive months, 4 quarterlies covering year 2, and December expiries across years 3-5.
- Hedge quarter-end exposures with 4 quarterly End-of-month options to complement 6 consecutive EOM options, covering exposure up to 1.5 years.
- Simplified listing rules enable granular strikes for short-dated expiries and 100-point increment strikes for maturities up to five years.

On any given day, there will be nearly 70 S&P 500 options expiries:

E-MINI OPTIONS (\$50): ITM OPTIONS DELIVER UNDERLYING ES FUTURE

European style (3 p.m. CT expiry; moneyness determined by ESF fixing):

- 5 each of Monday, Tuesday, Wednesday, and Thursday
- 6 Friday Week 1, 2, and 4
- 19 Friday Week 3
- 10 End-of-Month (6 consecutive EOM + 4 quarterly EOM)

American style (8:30 a.m. CT expiry, delivered ES future immediately expires to cash):

- 8 Quarterly
- 3 December (year 3-5)

MONTH-END OPTION (\$100): ITM OPTIONS DELIVER UNDERLYING SME FUTURE

American style (3:00 p.m. CT expiry, delivered SME future immediately expires to cash):

- 6 consecutive Month-End

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

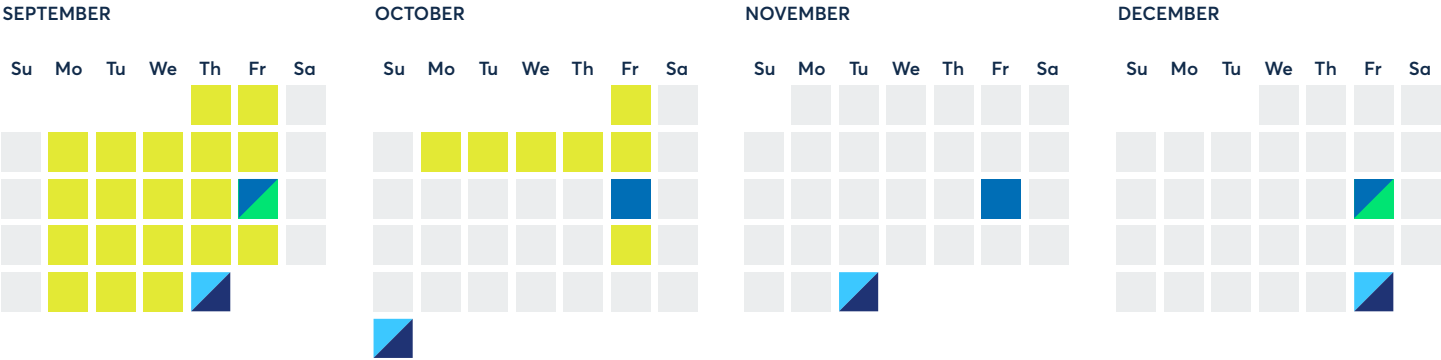
OPTION TYPE ²	MULTIPLIER	STYLE	LISTED CONTRACTS	GLOBEX CONTRACT CODES	EXAMPLE GLOBEX CODE	BBG OMON CODE	EXAMPLE BBG CODE ³
E-MINI S&P 500 MONDAY	\$50	European	Weekly contracts listed for 5 consecutive weeks.	E1A, E2A, E3A, E4A, E5A	E2AU1: Monday Week 2, September 2022	IWWA Index	IWWWU1P2: Monday Week 2 Put, September 2022
E-MINI S&P 500 TUESDAY	\$50	European	Weekly contracts listed for 5 consecutive weeks.	E1B, E2B, E3B, E4B, E5B	E2BU1: Tuesday Week 2, September 2022	IMBA Index	IMBWU2P2: Tuesday Week 2 Put, September 2022
E-MINI S&P 500 WEDNESDAY	\$50	European	Weekly contracts listed for 5 consecutive weeks.	E1C, E2C, E3C, E4C, E5C	E2CU1: Wednesday Week 2, September 2022	IEWA Index	ESWU21P2: Wednesday Week 2 Put, September 2022
E-MINI S&P 500 THURSDAY	\$50	European	Weekly contracts listed for 5 consecutive weeks.	E1D, E2D, E3D, E4D, E5D	E2DU1: Thursday Week 2, September 2022	IMDA Index	IMDWU2P2: Thursday Week 2 Put, September 2022
E-MINI S&P 500 FRIDAY	\$50	European	Weekly contracts (EW1, EW2, EW4) listed for 6 weeks and 19 weeks of EW3	EW1, EW2, EW3, EW4	EW4U1: Friday Week 4, September 2022	1EA Index-4EA Index	4EU1P: Friday Week 4 Put, September 2022
E-MINI S&P 500 EOM	\$50	European	Monthly contracts listed for 6 consecutive months, plus 4 additional quarterly EOM contracts	EW	EWU1: End-of-month September 2022	SCA Index	SCU1P: End-of-month Put, September 2022
E-MINI S&P 500 QUARTERLY AM	\$50	American	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters plus 3 additional December contracts	ES	ESU1: Quarterly AM expiry September 2022	ESA Index	ESU1P: Quarterly AM expiry Put, September 2022
S&P 500 MONTH-END	\$100	American	Monthly contracts listed for 6 consecutive months	SME	SMEV6: Month-End October 2026	SYRA Index	SYRV1P: Month-End Put, October 2026

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

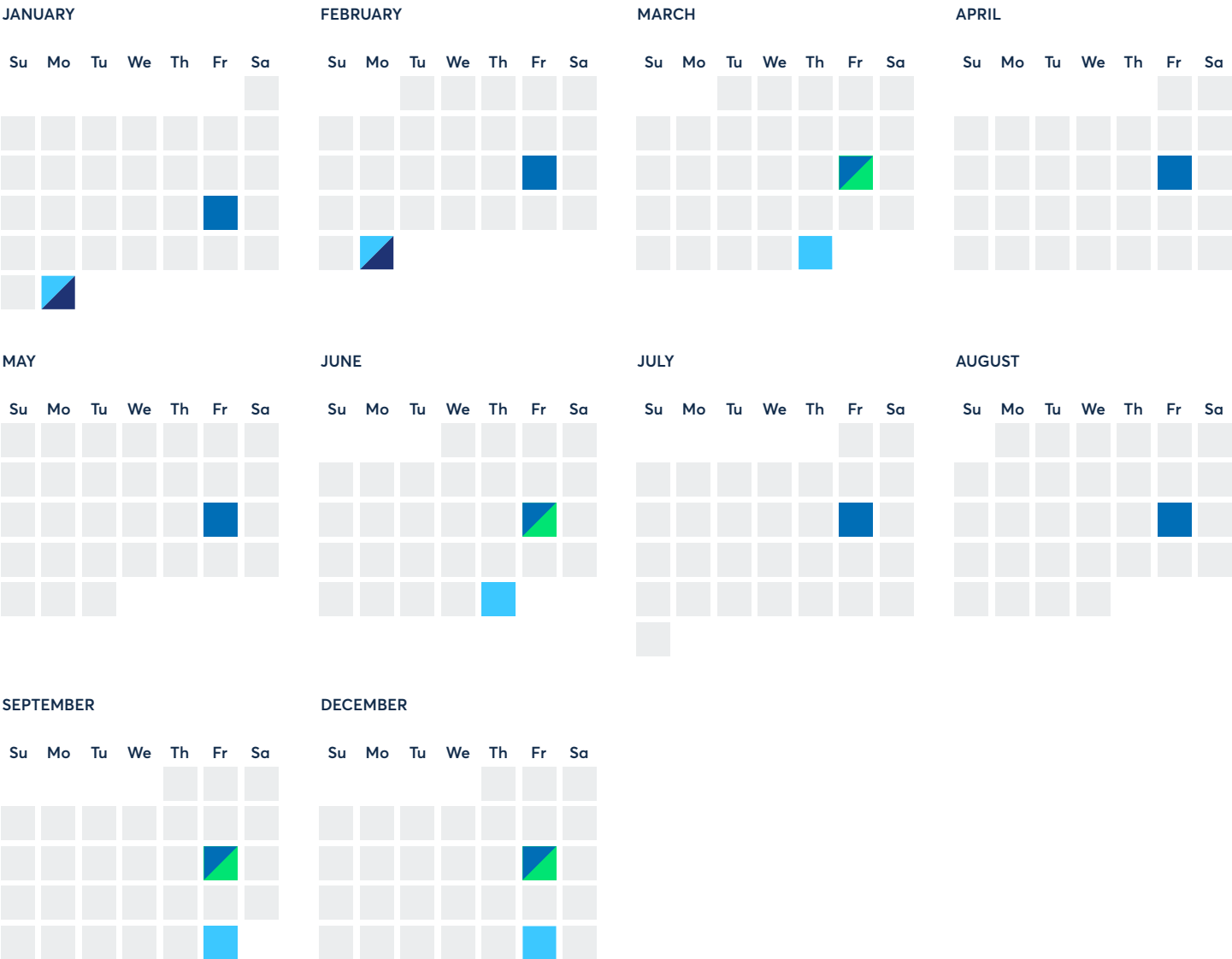
³ For more details on Bloomberg codes, please see the following link: <https://www.cmegroup.com/eoptionsBBG>

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

YEAR 1

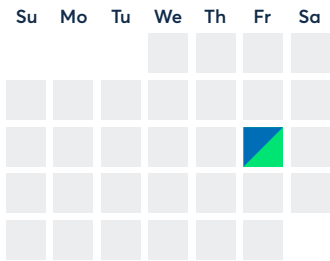


YEAR 2

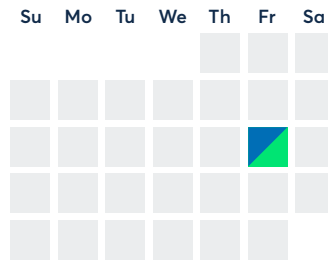


YEAR 3

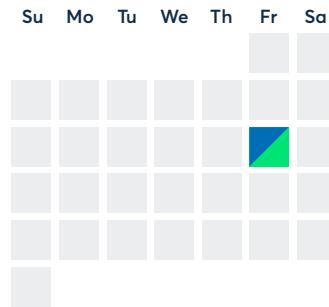
MARCH



JUNE

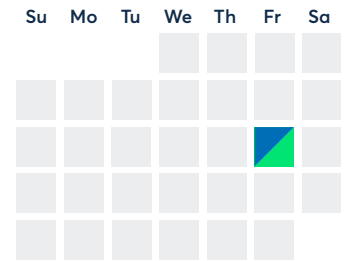


DECEMBER



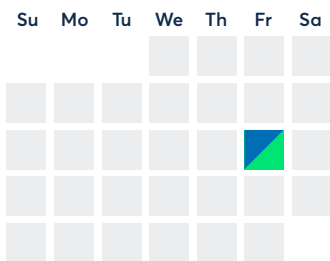
YEAR 4

DECEMBER



YEAR 5

DECEMBER



■ Mon-Fri Weekly
 ■ Week 3 Friday
 ■ End of Month
 ■ Quarterly (AM)
 ■ Month-End

MONTH CODES

JANUARY	F	May	K	September	U
FEBRUARY	G	June	M	October	V
MARCH	H	July	N	November	X
APRIL	J	August	Q	December	Z

To get the latest updates on E-mini S&P 500 futures and options, visit cmegroup.com/equityoptions

For questions about rules and reporting requirements, view the latest block trade Market Regulation Advisory Notice (MRAN) at cmegroup.com/mran or contact the Market Regulation Department.

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