CBOE EXECUTE SUCCESS™

Trader E-News

Information Circular IC13-009
January 18, 2013

CBOE Listing Three Consecutive Near-Term Expiration Months for 100 Largest Options Classes

- In response to customer demand, next Tuesday, January 22, CBOE will list three consecutive near-term expiration months for all of the 100 most actively traded equity, ETF and ETN options classes. Currently, some of these classes have three serial expirations, while others do not.
- For example, on January 22, 2013, CBOE will list February, March and April expiration months in all of the affected classes, plus quarterly contracts.
- CBOE plans to maintain three consecutive, near-term expiration months in these classes going forward and may expand the listing in the future.
- To see a list of affected classes, see www.cboe.com/aboutCBOE/legal/crclInfo.aspx.

Plans to Move SPXpm to CBOE from C2

- Pending regulatory approval, effective February 19, the trading venue for SPXPM options will be changed from C2 to CBOE. This change is designed to create an opportunity for increased access through CBOE's established broker network and marketplace to the PM-settled SPXPM product.
- The SPXPM options currently listed on C2 will be de-listed from C2 after the close of business on expiration Friday, February 15 and will be listed on CBOE on the Hybrid platform as of the start of trading on the next business day, Tuesday, February 19, 2013.
- The trading symbol and underlying index for these options will continue to be SPXPM. The trading symbol and underlying for existing CBOE SPX, SPXW and SPXQ options will remain unchanged and are not impacted by the re-location of SPXPM.
- For complete information, see http://www.cboe.com/aboutCBOE/legal/crclReg.aspx.

Open Interest in VIX Futures Registers New Highs

- VIX futures recorded all-time-high open interest on three consecutive days in the past week: Tuesday, January 15 – 460,516 contracts; Monday, January 14 – 449,816 contracts; and Friday, January 11 – 438,038 contracts.

Martin Luther King, Jr., Holiday

- CBOE, CFE, C2 and CBSX will be closed on Monday, January 21 in observance of the holiday.

We encourage your input on these and other exchange matters. Please feel free to contact us directly with your comments.

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