

Regulatory Circular RG14-010

Date: January 28, 2014

To: CBOE Trading Permit Holders

From: Market Operations

RE: Expansion of Number of Expirations Listed in S&P 500 Index Weekly Options (SPXW)

Chicago Board Options Exchange, Incorporated (CBOE) has expanded the number of End-of-Week Expirations (or “Weekly Options”) on the S&P 500 Index (Option ticker: SPXW) that may be listed at any one time.¹ Specifically, the expansion provides that CBOE will list out and maintain six consecutive SPXW expirations at once, not counting the current expiration (i.e., January 31, 2014). Prior to this expansion, CBOE listed and maintained four consecutive SPXW expirations at once.

The SPXW expirations listed below will be available effective January 30, 2014.

Expiration Dates
January 31, 2014
February 7, 2014
February 14, 2014
February 28, 2014
March 7, 2014
March 14, 2014
March 28, 2014

New SPXW expirations are usually listed on Thursday. If Thursday is a holiday, new SPXW expirations will be listed on Friday. A vendor notice identifying the new SPXW expirations is typically issued every Wednesday prior to the market close. A vendor notice identifying any new potential SPXW strikes is typically issued daily. Copies of these vendor notices can be found by accessing the following CBOE hyperlink: <http://www.cboe.com/tradtool/DailyNewListings.aspx>.

Additional Information:

For more information on S&P 500 Weekly options, and a link to a list of available Weekly options, please visit www.cboe.com/SPXW.

For additional information regarding this circular, please contact Market Services at marketservices@cboe.com and (312) 786-7950.

¹ End-of-Week expirations on the S&P 500 Index are P.M.-settled contracts and are listed pursuant to CBOE Rule 24.9(e).