



EXECUTE SUCCESSSM

CBOE Regulatory Circular RG15-082

Date: May 21, 2015

To: CBOE Trading Permit Holders and Vendors

From: Market Operations

RE: New PM-settled End-of-Month Option Expirations for Mini-S&P 500 Index Options (XSP)

Beginning in June 2015, Chicago Board Options Exchange, Incorporated (CBOE) will list XSP End-of-Month (EOM) expirations as part of the XSP option class. These expirations will trade under the XSP option symbol, expire on the last trading day of the applicable month¹ and be PM-settled. On May 28, 2015, CBOE will issue a notice identifying the new strikes for the below XSP EOM expirations that will first be listed for trading on June 1, 2015.

June 2015
July 2015
August 2015
September 2015
October 2015
November 2015

Notice listings for CBOE can be found by accessing the following link: <http://www.cboe.com/tradtool/DailyNewListings.aspx>.

Additional Information

If you have questions regarding this circular, please contact CBOE Market Services at marketservices@cboe.com or 312-786-7950.

¹ XSP EOM expirations will be listed pursuant to CBOE Rule 24.9(e). On the last trading day, trading in expiring XSP EOMs closes at 3:00 p.m. (Chicago time). All non-expiring XSP EOM expirations will continue to trade until 3:15 p.m. (Chicago time).