

Introducing E-mini S&P MidCap 400® Options

CME Group has long been committed to offering our customers futures and options based upon a full array of relevant stock market sectors. To give our customers even greater flexibility to trade the attractive mid-cap market, which has had the best YTD total return among the U.S. equity sectors, we will begin offering E-mini S&P MidCap 400 options on futures (scheduled to launch August 19). Designed to limit downside risk and maximum upside potential, this new product will offer:

- **Efficiency**, enabling you to quickly and efficiently take action on your view of the U.S. mid-cap stock market's direction using the leading indicator of mid-cap performance.
- **Around the clock, around the world trading on the CME Globex® platform**, featuring execution speed, reliability, transparency and anonymity.
- **Low correlation** to the S&P 500® Index.

	E-mini S&P MidCap 400 Futures	E-mini S&P MidCap 400 Options on Futures
Contract Value	\$100 x S&P MidCap 400 Index	One E-mini S&P MidCap 400 futures contract
Contract Months	5 consecutive March quarterly months	4 consecutive March quarterly months & 2 serial months
Hours of Trade	Offered exclusively on the CME Globex electronic trading platform Monday-Thursday from 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m. Sundays from 5:00 p.m. - 3:15 p.m. (Chicago Time)	
Minimum Price Fluctuation	0.10 Index Points (\$10.00)	0.05 index points (\$5.00)
Position Limits	5,000 standard-sized S&P MidCap 400 futures combined	Same as futures
Last Trading Day	Third Friday of the contract month	
Termination of Trading	8:30 a.m. on Last Trading Day	<i>Quarterly:</i> Trading terminates with underlying futures contract <i>Serial:</i> Close of business on Last Trading Day
Strike Listing Rule	N/A	Same as standard-sized S&P MidCap 400 options*
Final Settlement Price	Based on the SOQ of S&P MidCap 400 index on the last trading day	Exercisable into underlying futures contract

*Referencing index shall be determined each quarter on the day prior to the expiration of the March Quarterly futures and shall equal the daily settlement price of the nearest expiring S&P MidCap 400 futures contract.

Quarterlies: 5-point strike listings at +/- 10 percent of the referencing index for all months. For the nearest 2 quarterlies, 2.5-point strike listings at +/- 15 index points.

Serials: Same strikes as the quarterly options with the same underlying futures contract month.

For more information contact:

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