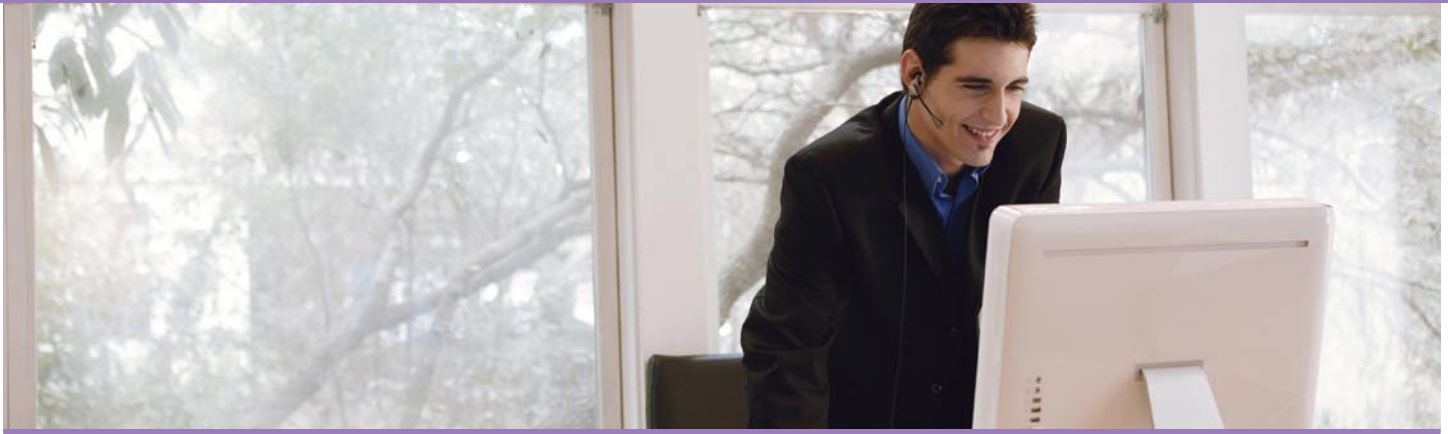


EQUITY PRODUCTS

E-mini Stock Index Futures and Options



E-mini stock index futures and options on futures offer liquid, electronic tools to take action on your market views.

Leading Market Benchmarks

- Gain exposure to the full spectrum (small-, medium- and large-cap) of U.S. equities opportunities
- Or expand your strategies to include global exposure using U.S. and international index futures

Efficiency

- Cost effective
- Deeply liquid and transparent markets accessible worldwide on our advanced CME Globex electronic platform
- Broad index exposure with a single trade
- Risk-based performance bond vs. Reg. T margin treatment

Take advantage of every market move.

Seek to turn your market views into market profits.

By taking outright long or short positions on our benchmark index futures and options contracts, you can express views on – and potentially gain from – anticipated price movements in the stock markets. If you believe mid-sized U.S. stocks are about to rally, for example, buying E-mini S&P MidCap 400 futures at today's prices may help you benefit from increasing returns in the underlying index and its constituent stocks. Our extensive lineup provides opportunities to express views on small, medium- and large-cap stocks in the U.S. and international equity markets.

Access volatility, correlations and sector exposure.

Volatility in the markets and the relative strengths/correlations of stock indexes like the S&P index, NASDAQ-100 and Dow Jones Industrial Average can present compelling opportunities. Using different combinations of stock index futures and options on futures, you can seek to capitalize on those opportunities or add the returns of a highly performing sector represented in one of the underlying indices.

Capitalize on price disparities without picking market direction.

Spread trading stock index futures may provide flexibility to benefit from price discrepancies among underlying indexes without having to pick the overall direction of the market – so whether the overall market is rising or falling, there may be opportunities to profit. What's more, spreads may offer a lower risk profile than outright positions, reduced performance bonds (margins), and potentially lower transactions costs than doing a similar strategy using a basket of stocks or ETFs.

Key benefits of CME Group.

Liquidity

Our exchanges comprise world's leading marketplace for stock index futures and options on futures. Our E-mini S&P 500 futures average 2.3 million contracts a day, making it the most actively traded stock index futures contract*. Tight bid-ask spreads and active markets on index enable you to get in and out of positions quickly.



Efficiency

With stock index futures and options, you can gain equivalent exposure to the underlying market represented by the index, with fewer transactions and potentially lower costs than trading a basket of stocks or ETFs. Futures are not subject to annual management fees and offer access to greater notional values with lower upfront capital requirements – providing a cost-effective means to harness market opportunities.



Transparency

Everyone who trades E-mini products – from the largest financial institutions to active individual traders – has access to the same prices with complete anonymity in all bids, offers, and execution reports.



Security

CME Group provides security through centralized clearing, guaranteed counterparty credit and segregation of customer funds.



Extensive Lineup of Benchmark Contracts Offers Choice

- *S&P 500 Index* – Tracks 500 of the leading large-cap U.S. company stocks
- *NASDAQ-100 Index* – Tracks the top 100 large-cap, non-financial issues in The Nasdaq Stock Market
- *Dow Jones Industrial Average* – Tracks 30 of most widely followed large-cap U.S. stocks
- *S&P MidCap 400 Index* – Tracks 400 medium-sized U.S. company stocks
- *S&P SmallCap 600 Index* – Tracks 600 small U.S. company stocks that meet set financial viability criteria
- *MSCI EAFE Index* – Tracks more than 1,100 companies in more than 20 developed markets across Europe, Australasia and the Far East
- *MSCI Emerging Markets Index* – Tracks more than 20 emerging markets around the globe and offers low correlations to developed market indices

Key snapshot of contracts.

E-mini Futures Snapshot

	E-MINI S&P 500 FUTURES	E-MINI NASDAQ-100 FUTURES	E-MINI DOW (\$5) FUTURES	E-MINI S&P MIDCAP 400 FUTURES	E-MINI S&P SMALLCAP 600 FUTURES
Multiplier	\$50	\$20	\$5	\$100	\$100
Tick Size	.25 index pts = \$12.50	.25 index pts = \$5.00	1 index pt = \$5.00	.10 index pts = \$10.00	.10 index pts = \$10.00
Notional Value Example	1400 x \$50 = \$70,000	1900 x \$20 = \$38,000	12750 x \$5 = \$63,750	820 x \$100 = \$82,000	385 x \$100 = \$38,500
Contract Months	Five quarterly months	Five quarterly months	Four quarterly months	Five quarterly months	Five quarterly months
Expirations/ Last Trading Day	Quarterly: 3rd Friday of the contract month				
Trading Hours CME Globex All times listed in Chicago Time	Monday – Thursday: 5:00 p.m. – 3:15 p.m. & 3:30 p.m. – 4:30 p.m. (Daily maintenance shutdown 4:30 p.m. – 5:00 p.m.) Sunday: 5:00 p.m. – 3:15 p.m.				
Ticker Symbols	ES	NQ	YM	EMD	SMC
Exchange Rules	CME	CME	CBOT	CME	CME

E-mini Options on Futures Snapshot

	E-MINI S&P 500 OPTIONS	E-MINI NASDAQ-100 OPTIONS	E-MINI DOW (\$5) OPTIONS	E-MINI S&P MIDCAP 400 OPTIONS	E-MINI S&P SMALLCAP 600 OPTIONS
Contract Size	Nearest quarterly E-mini futures contract on underlying index				
Tick Size	Outright: 0.25 = \$12.50 for premium > 5.00 Half Tick: 0.05 = \$2.50 for premium ≤ 5.00	Outright: 0.25 = \$5.00 for premium > 3.00 Half Tick: 0.05 = \$1.00 for premium ≤ 3.00	1.00 = \$5.00	0.05 = \$5.00	0.10 = \$10.00
Exercise Style	Quarterly/Serial: American-style End-of-month, Weekly: European-style	American-style			
Contract Months	Quarterly/Serial: Five quarterly; three serials End-of-month: Six months Weekly: Two weeks	Four quarterly, two serials	Three consecutive months (two serials, one quarterly) plus next four quarterly contracts	Four quarterly, two serials	Four quarterly, two serials
Expirations/ Last Trading Day	Quarterly/Serial: 3rd Friday of contract month Weekly: 1st and 2nd Fridays of contract month End-of-month: Last business day	Quarterly/Serial: 3rd Friday of the contract month			
Trading Hours CME Globex All times listed in Chicago Time	Monday – Thursday: 5:00 p.m. – 3:15 p.m. & 3:30 p.m. – 4:30 p.m. (Daily maintenance shutdown 4:30 p.m. – 5:00 p.m.) Sunday: 5:00 p.m. – 3:15 p.m.				
Ticker Symbols	Quarterly/Serial: ES End-of-month: EW Week 1: EW1 Week 2: EW2	NQ	OYMC (Calls) OYMP (Puts)	EMD	SMC
Exchange Rules	CME	CME	CBOT	CME	CME

Highly liquid electronic contracts.

View the action and depth of these markets with free real-time quotes on E-mini options, E-mini S&P MidCap 400 and E-mini S&P SmallCap 600 futures.

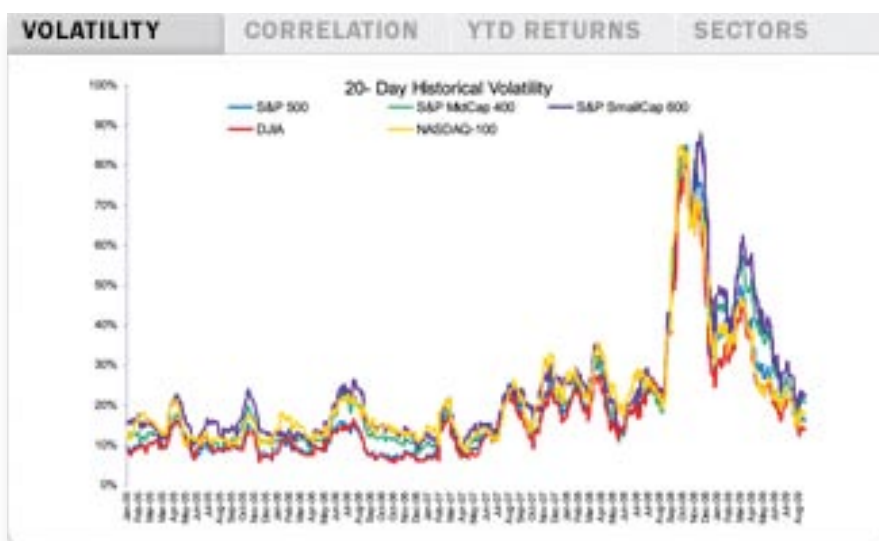
For more information, visit
www.cmegroup.com/eminioptions.

CME Group A CME/Chicago Board of Trade/NYMEX Company	
Commodities Equities FX Interest Rates Energy Metals Real Estate Weather Economic Events	
E-mini S&P 500 Options	
Asset Class Overview	Select Month: Oct 09 (ESV9) View Settlements Trade Date: Friday, September 18, 2009
Product Volume: 31748	
Last Bid Size Bid Price Ask Price Ask Size	
ESZ9 1064.50 426 1064.25 1064.50 851	
Futures price delayed at least 10 minutes	
CALLS	
Volume High Low Prior Settle Last Bid Size Bid Price Ask Price Ask Size	Strike Price Bid Size Bid Price Ask Price Ask Size Last Prior Settle Low High Volume
- 60.25 56.00 58.50 60.25 b 15 60.00 60.50 15	1015.00 645 9.50 10.00 709 9.75 10.50 9.75 10.75 214
2 54.25 52.00 54.50 56.25 b 15 56.00 56.50 15	1020.00 569 10.50 11.00 659 10.75 11.50 10.00 12.25 298
96 52.00 52.00 60.50 52.25 b 15 52.00 52.75 15	1025.00 718 11.50 12.00 530 11.75 12.75 11.75 13.50 471
134 48.50 45.50 46.75 48.25 b 15 48.25 48.75 15	1030.00 673 12.75 13.00 15 13.00 a 14.00 12.50 14.50 411
8 45.00 41.00 43.25 45.00 17 44.50 45.00 15	1035.00 588 14.00 14.50 474 14.25 a 15.50 14.50 16.00 181
3 41.25 38.50 39.75 41.00 b 15 41.00 41.50 15	1040.00 543 15.50 15.75 16 15.75 a 17.00 15.25 18.00 1163
- 38.00 - 36.25 37.50 b 25 37.50 38.00 115	1045.00 543 17.00 17.50 708 17.25 a 18.50 16.75 19.25 637
100 35.25 31.00 33.00 34.25 b 237 34.00 34.75 186	1050.00 118 18.75 19.00 380 18.75 20.25 18.25 21.25 1517
277 31.00 29.00 30.00 31.00 b 156 31.00 31.50 163	1055.00 543 20.50 21.00 380 20.75 a 22.25 19.75 24.75 373
428 28.50 24.00 27.00 28.00 b 758 28.00 28.50 388	1060.00 518 22.50 23.00 353 23.00 24.25 22.00 25.75 435
628 25.50 22.00 24.25 25.25 b 1088 25.00 25.50 30	1065.00 797 24.50 25.00 370 25.00 a 26.50 24.50 29.50 506
622 23.00 19.00 21.75 22.50 b 633 22.50 22.75 50	1070.00 990 26.75 27.50 345 27.25 a 29.00 28.25 29.75 384
1162 20.75 18.00 19.25 20.00 540 20.00 20.50 455	1075.00 764 29.25 29.75 118 29.75 a 31.50 30.50 33.25 294
279 18.00 15.50 17.00 17.75 1267 17.50 18.00 51	1080.00 313 32.00 32.75 20 32.50 a 34.25 32.00 34.50 65
478 16.00 14.00 15.00 15.50 b 429 15.50 16.00 601	1085.00 51 34.50 36.00 50 35.75 a 37.25 35.00 38.75 -
415 14.00 12.00 13.00 13.50 b 879 13.50 14.00 492	1090.00 40 37.50 39.00 40 38.75 a 40.25 42.00 42.00 1
160 12.00 10.75 11.25 12.00 523 11.75 12.25 851	1095.00 40 40.50 42.25 40 42.00 a 43.75 43.50 45.25 1

Monthly updates on volatility, correlations, performance and Sector exposure.

Capitalize on market volatility, correlations between index contracts, market price performance and sector performance. Monthly charts are designed to help you identify trading opportunities.

To view these monthly charts, visit
www.cmegroup.com/equities.



For more information about our E-mini stock index futures and options, visit www.cmegroup.com/equities.

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All references to options refer to options on futures.

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