

Advisory Notice

Clearing House

07-180

TO: Clearing Member Firms

FROM: Clearing House Department

SUBJECT: CME Group Equity Index Product Changes – **Effective August 19, 2007**

DATE: August 2, 2007

CME Group will implement the following Equity Index product changes on **Sunday, August 19, 2007**:

- **Expand** listed option contracts to include **four** (4) quarterly months on:
 - E-mini S&P 500 Options (ES)
 - E-mini NASDAQ-100 Options (NQ)
 - NASDAQ-100 Options (ND)
 - E-mini Russell 2000 Options (ER)
- **Expand** End-Of-Month options to include **six** (6) consecutive month options listings, from the current listing of 2 serial months for:
 - S&P 500 EOM Options (EV)
 - E-mini S&P 500 EOM Options (EW)
- **Add** S&P Mid-Cap 400 Options on CME Globex®. See **Exhibit 1** (attached) for full contract specifications.
- **Change** the existing S&P 600 SmallCap Futures contract from a full-size contract to an **E-mini** contract
 - Minimum tick value changes from \$20 to \$10
 - Multiplier is halved from 200 to 100
 - E-mini S&P 600 SmallCap futures will be fully fungible with the new “full-size” S&P 600 SmallCap futures contract (defined below) on a 5:1 basis
 - Clearing Product Code changes from EP to SMC.
 - All other specifications remain as originally detailed. Click [here](#) to see existing product specifications.
- **Add** a new “full-size” SmallCap S&P 600 Futures Contract (Open Outcry only) -- please refer to **Exhibit 2** (attached) for detailed product specifications. Highlights of the new contract are:
 - Multiplier is \$500
 - Minimum tick value is \$.05 Index Points (\$25 per contract)
 - “Full-size” CME Small Cap S&P 600 Futures contract is fully fungible with the new E-mini S&P 600 Small Cap Futures contract (immediately above) on a 1:5 basis