

## EQUITY PRODUCTS

# E-mini S&P Select Sector Index Futures

Flexible tools to fine-tune your sector exposure.



### More customized equity market coverage

Looking for a more precise way to manage equity market exposure or express opinions on specific equity market sectors? Introducing E-mini S&P Select Sector Index futures. Representing nine distinct market categories that make up the S&P 500 Index, these new futures enable you to:

- Hedge portfolio risk associated with a specific equity market sector or sectors
- Trade sector-specific strategies
- Capitalize on correlations between equity market sectors or versus the broader U.S. stock market

#### Benefits:

- Precise U.S. equity market sector exposure, based on leading indicators
- Capital efficiency
- Full sector product suite providing expanded trading opportunities
- Potential cross-margining efficiencies with other equity index futures
- Proven counterparty credit security

### More efficient use of capital

Through the inherent leverage of futures contracts and the potential to get cross-margining benefits with other equity index products from CME Group exchanges, E-mini S&P Select Sector Index futures offer enhanced capital efficiency versus many other sector-based trading instruments. Using futures to manage your sector exposure may also offer potential tax treatment advantages.

### Safety and security of CME Clearing

CME Clearing becomes the counterparty to every trade — ensuring the safety and soundness of our markets, and serving the risk management needs of customers around the globe. All accounts are segregated and protected against counterparty credit default through a robust financial safeguard system that has not suffered a loss due to default in more than 100 years.

### Nine E-mini S&P Select Sector contracts to suit virtually any strategy

Sector	Types of Companies Tracked by the Underlying Indices
Consumer Discretionary	Automotive companies, consumer electronics, luxury goods, retailers, hotels and restaurants
Consumer Staples	Food and staple retailers, beverages, food products, tobacco, household and personal staple industries
Energy	Energy equipment and services, as well as the oil, gas and consumable fuel industries
Financial	Commercial banks, diversified financial service companies, thrift and mortgage, real estate investment trusts and consumer finance companies
Health Care	Health care providers, equipment and services, health care technology companies, biotech companies, pharmaceuticals and life science services industries
Industrial	Companies involved in capital goods such as aerospace and defense, machinery, construction and engineering, industrial conglomerates, as well as commercial service providers and transportation industries
Materials	Chemicals, construction materials, containers and packaging, metals and mining, and paper and forest industries
Technology	Information technology and telecommunication services, companies included in Global Industry Classification Standards (GICS® classifications), including office electronics, semiconductors and wireless service providers
Utilities	Major utility industries such as electric, gas, water and multi-utility companies, as well as independent power producers and energy traders

# CONTRACT SPECIFICATIONS

Opening Trade Date	March 14, 2011		
Contract Size	<b>E-mini Financial Select Sector Futures:</b> \$250 x S&P Financial Select Sector Index price <b>All Other E-mini S&amp;P Select Sector Futures:</b> \$100 x respective S&P Select Sector Index price		
Tick Size (minimum fluctuation)	<b>E-mini Financial Select Sector Futures:</b> Outrights: 0.05 Index Points = \$12.50 <b>All Other E-mini S&amp;P Select Sector Futures:</b> Outrights: 0.10 Index Points = \$10.00		
Trading Hours (All times are Chicago time)	Offered on the CME Globex electronic trading platform Mondays – Thursdays from 5:00 p.m. – 3:15 p.m. next day and 3:30 p.m. – 4:30 p.m. (closes Friday at 3:15 p.m.; daily CME Globex maintenance shutdown from 4:30 p.m. – 5:00 p.m.); Sundays from 5:00 p.m. – 3:15 p.m. next day		
Listed Contract Months	Two (2) months in the March quarterly cycle (i.e., Mar, Jun, Sep and Dec)		
Final Settlement	Cash Settlement based on the Special Opening Quotation (SOQ) of the respective S&P Select Sector Index		
Final Settlement Date	Third (3rd) Friday of contract month with contingencies if Underlying Reference Value should not be published on that day		
Limits	RTH: Trading halts that coincide with the Price Limits of the E-mini S&P 500 Index futures contract ETH (overnight): 5% up or down		
Block Eligibility	Yes. Minimum order size is 50 contracts.		
Ticker Symbols		Futures Ticker	Index Ticker
	E-mini Consumer Discretionary Select Sector Futures	XAY	IXY
	E-mini Consumer Staples Select Sector Futures	XAP	IXR
	E-mini Energy Select Sector Futures	XAE	IXE
	E-mini Financial Select Sector Futures	XAF	IXM
	E-mini Health Care Select Sector Futures	XAV	IXV
	E-mini Industrial Select Sector Futures	XAI	IXI
	E-mini Materials Select Sector Futures	XAB	IXB
	E-mini Technology Select Sector Futures	XAK	IXT
	E-mini Utilities Select Sector Futures	XAU	IXU

For more information, visit [www.cmegroup.com/sectors](http://www.cmegroup.com/sectors).

## CME GROUP HEADQUARTERS

20 South Wacker Drive  
Chicago, Illinois 60606  
cmegroup.com

info@cmegroup.com  
800 331 3332  
312 930 1000

## CME GROUP REGIONAL OFFICES

**New York**  
212 299 2000

**Calgary**  
403 444 6876

**Tokyo**  
+81 3 5403 4828

**London**  
+44 20 7796 7100

**Houston**  
713 658 9292

**Washington D.C.**  
202 638 3838

**Singapore**  
+65 6593 5555

**São Paulo**  
+55 11 2565 5999

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