

# A GUIDE TO EQUITY FUTURES

A portfolio of opportunities across the equity capitalization spectrum.

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Manage the spectrum of global equity exposure from one marketplace with CME Group Equity Index Futures.

- Small-, mid- and large-cap opportunities in the U.S. and international markets
- Contracts on key benchmarks from leading index providers like Standard & Poor's, NASDAQ, Dow Jones, MSCI and Nikkei
- Active liquidity pools on the floor and on the CME Globex platform
- State-of-the-art CME Globex electronic trading platform, available virtually 24 hours
- Secure, centralized clearing that ensures the integrity of every trade

#### U.S. EQUITY INDEX OFFERINGS

- S&P 500
- NASDAQ-100
- Dow Jones Industrial Average
- S&P MidCap 400
- S&P SmallCap 600
- Euro E-mini S&P 500 **NEW!**

#### GLOBAL EQUITY INDEX OFFERINGS

- Nikkei 225 (yen- and dollar-based)
- MSCI EAFE
- MSCI Emerging Markets

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For more information on CME Group Equity products, visit [www.cmegroup.com/equities](http://www.cmegroup.com/equities).

Index	Symbol	Bloomberg Code	Reuters Code	Multiplier	Trading Hours All Times Shown Are Central Time	Minimum Tick	Last Trading Day* Termination of Trading Time	Contract Months	Began Trading	YTD ADV (10/31/08)
<b>U.S. INDEX FUTURES</b>										
<b>LARGE-CAP</b>										
<b>E-mini S&amp;P 500 (USD)</b>	ES	ESA	ES	\$50	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.25 = \$12.50 CAL SPREAD 0.05 = \$2.50	3RD FRI (8:30 a.m.)	Quarterly	9/9/97	2,485,264
<b>E-mini S&amp;P 500 (EURO)</b>	EME	RURA	EME	€50	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.25 = €12.50 CAL SPREAD 0.05 = €2.50	3RD FRI (8:30 a.m.)	Quarterly	10/27/08	-
<b>S&amp;P 500</b>	SP	SPA	SP	\$250	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.10 = \$25.00 CAL SPREAD 0.05 = \$12.50	TH Prior to 3RD FRI (3:15 p.m.)	Quarterly	4/21/82	64,665
<b>E-mini NASDAQ-100</b>	NQ	NQA	NQ	\$20	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.25 = \$5.00 CAL SPREAD 0.05 = \$1.00	3RD FRI (8:30 a.m.)	Quarterly	6/21/99	447,468
<b>NASDAQ-100</b>	ND	NDA	ND	\$100	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.25 = \$25.00 CAL SPREAD 0.05 = \$5.00	TH Prior to 3RD FRI (3:15 p.m.)	Quarterly	4/10/96	5,888
<b>E-mini Dow (\$5)</b>	YM	DMA	YM	\$5	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	1.00 = \$5.00	3RD FRI (8:30 a.m.)	Quarterly	4/5/02	216,084
<b>Dow (\$10)</b>	DJ	DJA	<b>OO DJ</b> <b>GLOBEX ZD</b>	\$10	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	1.00 = \$10.00	TH Prior to 3RD FRI (3:15 p.m.)	Quarterly	10/6/97	4,889
<b>Big Dow DJIA (\$25)</b>	DD	EEA	DJF	\$25	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	1.00 = \$25.00	3RD FRI (8:30 a.m.)	Quarterly	3/20/06	45
<b>E-mini NASDAQ Composite</b>	QCN	NLA	QCN	\$20	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.50 = \$10.00 CAL SPREAD 0.05 = \$1.00	3RD FRI (8:30 a.m.)	Quarterly	2003	-
<b>MID-CAP</b>										
<b>E-mini S&amp;P MidCap 400</b>	EMD	FAA	DM	\$100	M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m. SUN & Holiday 5:00 p.m. - 3:15 p.m.	0.10 = \$10.00 CAL SPREAD 0.05 = \$5.00	3RD FRI (8:30 a.m.)	Quarterly	11/11/02	32,302
<b>S&amp;P MidCap 400</b>	MD	MDA	MD	\$500	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.05 = \$25.00 CAL SPREAD 0.05 = \$25.00	TH Prior to 3RD FRI (3:15 p.m.)	Quarterly	2/13/92	374
<b>SMALL-CAP</b>										
<b>E-mini S&amp;P SmallCap 600</b>	SMC	GNA	SMC	\$100	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$10.00 CAL SPREAD 0.05 = \$5.00	3RD FRI (8:30 a.m.)	Quarterly	11/11/02	439
<b>S&amp;P SmallCap 600</b>	SMP	SPSA	SMP	\$500	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.05 = \$25.00	TH Prior to 3RD FRI (3:15 p.m.)	Quarterly	8/19/07	2
<b>STYLE/SPECIALTY/ETF</b>										
<b>S&amp;P 500/Citigroup Growth</b>	SG	SGA	SG	\$250	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$25.00 CAL SPREAD 0.05 = \$12.50	TH Prior to 3RD FRI (3:15 p.m.)	Quarterly	11/6/95	37
<b>S&amp;P 500/Citigroup Value</b>	SU	SUA	SU	\$250	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$25.00 CAL SPREAD 0.05 = \$12.50	TH Prior to 3RD FRI (3:15 p.m.)	Quarterly	11/6/95	24
<b>Financial SPCTR</b>	FIN	JZA	FIN	\$125	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$12.50 CAL SPREAD 0.05 = \$6.25	3RD FRI (8:30 a.m.)	Quarterly	9/23/02	43
<b>Technology SPCTR</b>	TEC	VFA	TEC	\$125	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$12.50 CAL SPREAD 0.05 = \$6.25	3RD FRI (8:30 a.m.)	Quarterly	9/23/02	-
<b>E-mini NASDAQ Biotechnology</b>	BIO	DBA	BIO	\$50	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$5.00 CAL SPREAD 0.05 = \$2.50	3RD FRI (8:30 a.m.)	Quarterly	9/26/05	-
<b>DJ US Real Estate Index</b>	RX	DJEA	REI	\$100	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	1.00 = \$10.00	3RD FRI (8:30 a.m.)	Quarterly	2/21/07	-
<b>S&amp;P 500 Depositary Receipts</b>	SPY	SPY=A CM <EQUITY>	SPY	100 shares of SPDRS	<b>GLOBEX</b> M-F 8:30 a.m. - 3:15 p.m.	0.01 = \$1.00	3RD FRI (3:15 p.m.)	Quarterly	6/6/05	5
<b>PowerShares QQQ</b>	QQQ	QQQQ=A CM <EQUITY>	QQQ	200 shares, PowerShares QQQ	<b>GLOBEX</b> M-F 8:30 a.m. - 3:15 p.m.	0.01 = \$2.00	3RD FRI (3:15 p.m.)	Quarterly	6/6/05	3
<b>iShares Russell 2000</b>	IWM	IWM=A CM <EQUITY>	IVM	200 shares, iShares Russell 2000	<b>GLOBEX</b> M-F 8:30 a.m. - 3:15 p.m.	0.01 = \$2.00	3RD FRI (3:15 p.m.)	Quarterly	6/6/05	3
<b>GLOBAL INDEX FUTURES</b>										
<b>Nikkei 225 (USD)</b>	<b>OO NK</b> <b>GLOBEX NKD</b>	NXA	<b>OO NK</b> <b>GLOBEX NKD</b>	\$5	<b>OO</b> M-F 8:00 a.m. - 3:15 p.m. <b>GLOBEX</b> M-F/CST 2:00 a.m. - 3:15 p.m., reopens 3:30 p.m. - 4:30 p.m.; M-F/CDT 3:00 a.m. - 3:15 p.m., reopens 3:30 p.m. - 4:30 p.m.; closed 4:30 p.m. - 5:00 p.m., reopens 5:00 p.m. - 6:00 p.m.	5.00 = \$25.00	Bus Day Prior to 2ND FRI (3:15 p.m.)	Quarterly	9/25/90	17,855
<b>Nikkei 225 (YEN)</b>	NIY	NHA	NIY	¥500	<b>GLOBEX</b> M-F/CST 5:00 a.m. - 3:15 p.m., reopens 3:30 p.m. - 4:30 p.m. M-F/CDT: 6:00 a.m. - 3:15 p.m., reopens 3:30 p.m. - 4:30 p.m., closed 4:30 p.m. - 5:00 p.m., reopens 5:00 p.m. - 6:00 p.m.	5.00 = ¥2500	<b>Qtrly</b> Bus Day Prior to 2ND FRI (3:15 p.m.) <b>Serial</b> Bus Day Prior to 2ND FRI (3:15 p.m.)	Quarterly & Serial	2/23/04	18,660
<b>E-mini MSCI EAFE</b>	EFE	BLA	MCI	\$50	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$5.00 CAL SPREAD 0.10 = \$5.00	3RD FRI (10:00 a.m.)	Quarterly	3/20/06	1,546
<b>E-mini MSCI Emerging Markets</b>	EMI	LLLA	EMX	\$50	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$5.00 CAL SPREAD 0.10 = \$5.00	3RD FRI (3:15 p.m.)	Quarterly	10/21/07	591
<b>E-mini S&amp;P Asia 50</b>	SP5	AQA	APS	\$25	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.50 = \$12.50 CAL SPREAD 0.05 = \$1.25	3RD FRI (8:30 a.m.)	Quarterly	2/13/06	-
<b>E-mini FTSE/Xinhua China 25</b>	FXN	CCLA	FXI	\$25	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	5.00 = \$25.00 CAL SPREAD 5.00 = \$25.00	3RD FRI (CST: 3 a.m. CDT: 2 a.m.)	Quarterly	5/20/07	-

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**OO** = Open Outcry

**GLOBEX** = CME Globex

Daily CME Globex shutdown for maintenance is 4:30 p.m. - 5:00 p.m.

\* Indicate the normal Last Day of Trading. Last Day of Trading may be adjusted for exchange holidays or other event causing a market close on that day.

# A GUIDE TO EQUITY OPTIONS

A portfolio of opportunities across the equity capitalization spectrum.

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Manage the spectrum of global equity exposure from one marketplace with CME Group Equity Index Options.

- Small-, mid- and large-cap opportunities in the U.S. and international markets
- Contracts on key benchmarks from leading index providers like Standard & Poor's, NASDAQ, Dow Jones and Nikkei
- Active liquidity pools on the floor and on the CME Globex platform, where you can execute your strategies without impacting the market
- Ease and flexibility of execution
- State-of-the-art CME Globex electronic trading platform, available virtually 24 hours
- Secure, centralized clearing that ensures the integrity of every trade

#### U.S. EQUITY INDEX OFFERINGS

- S&P 500
- NASDAQ-100
- Dow Jones Industrial Average
- S&P MidCap 400
- S&P SmallCap 600

#### GLOBAL EQUITY INDEX OFFERINGS

- Nikkei 225 (dollar-based)

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Index	Symbol	Bloomberg Code	Reuters Code	Contract Size	Trading Hours All Times Shown Are Central Time	Minimum Tick	Last Trading Day* Termination of Trading Time	Contract Months	Began Trading	YTD ADV (10/31/08)
<b>U.S. INDEX OPTIONS</b>										
<b>LARGE-CAP</b>										
<b>E-mini S&amp;P 500</b>	ES	ESA	ES	One E-mini S&P 500 futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.25 = \$12.50 for premium > 5.00 HALF TICK 0.05 = \$2.50 for premium < or = 5.00 CAB 0.05 = \$2.50	<b>Qtrly</b> 3RD FRI (8:30 a.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	9/9/97	91,262
<b>E-mini S&amp;P 500 End of Month (EOM)</b>	EW	SCA	EW	One E-mini S&P 500 futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.25 = \$12.50 for premium > 5.00 HALF TICK 0.05 = \$2.50 for premium < or = 5.00 CAB 0.05 = \$2.50	LAST BUS DAY OF MONTH (3:00 p.m.)(1)	Monthly	5/21/06	4,446
<b>S&amp;P 500</b>	CS/PS	SPA	SP	One S&P 500 futures contract	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.10 = \$25.00 for premium > 5.00 HALF TICK 0.05 = \$12.50 for premium < or = 5.00 CAB 0.05 = \$12.50	<b>Qtrly</b> TH PRIOR TO 3RD FRI (3:15 p.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	4/21/82	68,439
<b>S&amp;P 500 EOM</b>	EV	EVA	EVS	One S&P 500 futures contract	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.10 = \$25.00 for premium > 5.00 HALF TICK 0.05 = \$12.50 for premium < or = 5.00 CAB 0.05 = \$12.50	LAST BUS DAY OF MONTH (3:00 p.m.)(1)	Monthly	5/21/06	10,785
<b>E-mini NASDAQ-100</b>	NQ	NQA	NQ	One E-mini NASDAQ-100 futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$25.00 for premium > 5.00 HALF TICK 0.05 = \$12.50 for premium < or = 5.00 CAB 0.05 = \$12.50	<b>Qtrly</b> 3RD FRI (8:30 a.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	11/22/04	2,453
<b>NASDAQ-100</b>	ND	NDA	ND	One NASDAQ-100 futures contract	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.25 = \$5.00 for premium > 3.00 CAB 0.05 = \$1.00 HALF TICK 0.05 = \$1.00 for premium < or = 3.00	<b>Qtrly</b> TH PRIOR TO 3RD FRI (3:15 p.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	6/21/99	61
<b>E-mini Dow (\$5)</b>	OYMC/OYMP	DMA	YM	One E-mini Dow (\$5) futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	1.00 = \$5.00	<b>Qtrly</b> 3RD FRI (8:30 a.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	2/10/04	1,235
<b>Dow (\$10)</b>	<b>OO</b> DJC/DJP <b>GLOBEX</b> OCD	DJA	<b>OO</b> DJ <b>GLOBEX</b> ZD	One Dow (\$10) futures contract	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m. <b>GLOBEX</b> M-TH 5:00 p.m. - 8:15 a.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 8:15 a.m.	0.50 = \$5.00 per contract	<b>Qtrly</b> TH PRIOR TO 3RD FRI (3:15 p.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	10/6/97	315
<b>MID-CAP</b>										
<b>E-mini S&amp;P MidCap 400</b>	EMD	FAA	DM	One E-mini S&P MidCap 400 futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$5.00 CAB 0.1 = \$2.50	<b>Qtrly</b> 3RD FRI (8:30 a.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	8/19/07	26
<b>S&amp;P MidCap 400</b>	MD	MDA	MD	One S&P MidCap 400 futures contract	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m.	0.05 = \$25.00 CAB 0.025 = \$12.50	<b>Qtrly</b> TH PRIOR TO 3RD FRI (3:15 p.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	2/13/92	2
<b>SMALL-CAP</b>										
<b>E-mini S&amp;P SmallCap 600</b>	SMC	GNA	-	One E-mini S&P SmallCap 600 futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.01 = \$10.00 CAB 0.05 = \$5.00	<b>Qtrly</b> 3RD FRI (8:30 a.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	7/28/08	-
<b>STYLE</b>										
<b>S&amp;P 500/Citigroup Growth</b>	SG	SGA	SG	One S&P 500/Citigroup Growth futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$25.00 for premium > 5.00 CAB 0.05 = \$12.50 for premium < or = 5.00 CAB 0.05 = \$12.50	<b>Qtrly</b> TH PRIOR TO 3RD FRI (3:15 p.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	11/6/95	-
<b>S&amp;P 500/Citigroup Value</b>	SU	SUA	SU	One S&P 500/Citigroup Value futures contract	<b>GLOBEX</b> M-TH 5:00 p.m. - 3:15 p.m. & 3:30 p.m. - 4:30 p.m.; SUN 5:00 p.m. - 3:15 p.m.	0.10 = \$25.00 for premium > 5.00 HALF TICK 0.05 = \$12.50 for premium < or = 5.00 CAB 0.05 = \$12.50 for premium > or = 5.00	<b>Qtrly</b> TH PRIOR TO 3RD FRI (3:15 p.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	11/6/95	-
<b>GLOBAL INDEX OPTIONS</b>										
<b>Nikkei 225 (USD)</b>	KN/JN	NXA	NK	One Nikkei 225 (USD) futures contract	<b>OO</b> M-F 8:30 a.m. - 3:15 p.m.	5.00 = \$25.00 CAB 2.50 = \$12.50	<b>Qtrly</b> Bus Day Prior to 2ND FRI (3:15 p.m.) <b>Serial</b> 3RD FRI (3:15 p.m.)	Quarterly & Serial	09/25/90	75

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**OO** = Open Outcry

**GLOBEX** = CME Globex

Daily CME Globex shutdown for maintenance is 4:30 p.m. – 5:00 p.m.

(1) Special Fixing Price ESF is calculated based on Volume Weighted Average Price of E-mini S&P 500 EOMs in last 30 seconds of trading up to 3:00 p.m. close, using Volume Weighted Average Price of E-mini S&P EOM options in last 30 seconds up to close. ESF is used to determine which options are in-the-money.

\* Indicates the normal Last Day of Trading. Last Day of Trading may be adjusted for exchange holidays or other event causing a market close on that day.