



Rollover Dates: Equity Index Products

The following provides some important information about the Rollover dates for the suite of Equity Index Products listed and traded at CME Group exchanges.

- The Rollover date is generally defined as eight calendar days before a contract expires for most of our equity index futures. This date differs slightly for Nikkei 225 contracts, as the rollover date has historically been the Monday before expiration.
- From the Rollover date on, it is customary to identify the second nearest expiration month as the “lead month” for the index futures, as the nearest expiring contract will terminate soon and will have a less liquid market than the new “lead month” contract.
- For certain contracts traded in open outcry and then traded electronically on CME Globex during the overnight (ETH) sessions, the rollover date will dictate which contract is listed for trading on Globex.

Note: The following contracts have only **one** contract listed at a time for trading during the overnight CME Globex session (these contracts are not available on CME Globex during the RTH session):

- S&P 500
- NASDAQ-100
- S&P MidCap 400
- S&P SmallCap 600 futures.

Therefore, the rollover date will determine what contract month is listed for trading during the CME Globex session.

For example, if the rollover date is Thursday, June 9, 2011, for the S&P 500 futures contract, the CME Globex session beginning that evening (at 3:30 p.m. Chicago time /CT) will list the Sep 2011 contract for trading and the Jun 2011 contract would no longer be available to trade on CME Globex.

On the trading floor, the Sep 2011 contract will become the lead month beginning at 8:30 a.m. on Thursday, June 9, 2011.

Upcoming Rollover Dates, Quarterly Equity Index Futures Contracts

JUN 2011 ROLLOVER DATES

- **Nikkei 225 futures:** Rollover Monday, June 6, 2011 - Expire Friday, June 10, 2011
- **All other equity index futures contracts:** Rollover Thursday, June 9, 2011 - Expire Friday, June 17, 2011
- **Reminder:** As previously announced in CME Group Special Executive Report S-5662 from March 16, 2011, CME will delist the E-mini MSCI Emerging Markets futures and E-mini MSCI EAFE Index futures on June 19, 2011, for trade date Monday, June 20, 2011. For more information, please visit www.cmegroup.com/equities.

SEP 2011 ROLLOVER DATES

- **Nikkei 225 futures:** Rollover Tuesday, September 6, 2011 - Expire Friday, September 9, 2011
- **All other equity index futures contracts:** Rollover Thursday, September 8, 2011 - Expire Friday, September 16, 2011

Questions?

PH: 800.331-3332

EMAIL: equities@cmegroup.com