



Chicago Mercantile Exchange

30 South Wacker Drive, Chicago IL 60606-7499, Tel. 312-930-1000

September 18, 2002

Trading in S&P 500[®] Technology SPCTR[™] and S&P 500[®] Financial SPCTR[™] Futures Commences Monday, September 23, 2002

Trading in S&P 500 Technology SPCTR futures and S&P 500 Financial SPCTR futures shall commence on Chicago Mercantile Exchange (“CME” or the “Exchange”) at 8:30 a.m. (Chicago time) on Monday, September 23rd.¹ These futures contracts are based on the S&P 500 Technology Sector Index and the S&P 500 Financial Sector Index, respectively. The underlying sector indexes represent “carve-outs” of the flagship S&P 500 Index.

The futures contracts will be valued at \$125 times the respective Indexes. Given that these indexes generally reflect the contribution of the various sectors to the S&P 500, the resulting contract value would be in the general vicinity of the Exchange’s line of “E-mini” contracts.² The minimum tick size is established at 0.10 index points or \$12.50 – consistent with the standard S&P 500 tick.

These contracts will be listed for trading exclusively on the GLOBEX[®] electronic trading platform. Regular hours of trading will be conducted from 5:30 p.m. to 3:15 p.m. the following day on Sundays and holidays; and, from 3:45 p.m. to 3:15 p.m. on Mondays through Thursdays. The Exchange initially will list the first two quarterly contracts. Thus, trading in December 2002 and March 2003 futures shall commence on September 23rd.

Please contact Brett Vietmeier, Associate Director, Equity Products at 312-930-3394; or, John Labuszewski, Director, Clearing Development at 312-466-7469 if you should have inquiries regarding this matter.

¹ The Exchange has further filed with the Commodity Futures Trading Commission (“CFTC”) and Securities and Exchange Commission (“SEC”) to offer S&P 500 Energy SPCTR[™] futures – based on the S&P 500 Energy Sector Index. However, listing of the Energy SPCTR contract shall be reserved. This is attributed to the fact that the Energy Sector Index represents a narrow-based index per Section 1a(25) of the Commodity Exchange Act (CEA). Accordingly, futures on the Energy Index are regarded as “security futures” – akin to single stock futures – with all the attendant regulatory implications. Listing of this contract shall be deferred subject to securing all the requisite regulatory approvals.

² The Exchange’s “E-mini” contracts may be referred to with lower case “m” for pedestrian purposes. For formal, legal and regulatory purposes, these contracts shall be referred to as “E-Mini” contracts with an upper case “M.”

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 2 of 27

Price limits will be enforced at the 5%, 10%, 15% and 20% levels. These levels shall be established at 8.00, 16.00, 24.00 and 32.00 index points for Technology SPCTR futures; and, 15.00, 30.00, 45.00 and 60.00 index points for Financial SPCTR through the 4th calendar quarter 2002. The 2.5% GLOBEX banding level will be established at 4.00 and 7.00 index points through the 4th calendar quarter 2002. Block trades shall be permitted with a minimum trade quantity of 200 contracts. The Exchange will enforce a 25,000 contract position limit with a 25 contract minimum reportable position.

The ticker symbols for these contracts shall be “TEC” for the S&P 500 Technology SPCTR futures and “SPL” for the S&P 500 Technology Sector Index; “FIN” for S&P 500 Financial SPCTR futures and “SPS” for the S&P 500 Financial Sector Index. The fee structure for this product to be consistent with E-mini stock index futures. Note that options will not be listed at this time.

1. Underlying Indexes

The indexes underlying the SPCTR futures contracts are Sector Indexes maintained by Standard & Poor’s (“S&P”). Standard & Poor’s has cooperated with Morgan Stanley Capital International (“MSCI”), another leading index publisher, to develop and deploy a uniform industrial classification scheme known as Global Industrial Classifications (“GIC”). The indexes are calculated in real time, widely disseminated and form the basis for the three most actively traded S&P Select Sector SPDRs – some of the most popular Exchange Traded Funds (ETFs).

These Indexes are weighted by each constituent stock’s unadjusted market capitalization and otherwise calculated using methodologies that are applied by Standard and Poor’s to calculate the value of the flagship S&P 500.

Tech-Comm Sector Index - The Standard & Poor’s 500 Technology Sector Index is a capitalization-weighted index, representing the eighty-eight (88) equity components (as of August 30, 2002) – seventy-six (76) drawn from the Information Technology sector and twelve (12) from the Telecommunication Services sector of the Standard & Poor’s 500 (“S&P 500”). The components stocks in the Index are highly liquid securities representing some \$1,469,853,724,965 in aggregate market capitalization as of August 30, 2002.

Financial Sector Index - The Standard & Poor’s 500 Financial Sector Index is a capitalization-weighted index, representing the eighty-one (81) equity components (as of August 30, 2002) of the Standard & Poor’s 500 (“S&P 500”) that are classified as part of the Financial Sector of the marketplace. The components stocks represented some \$1,773,588,479,240 in aggregate market capitalization as of August 30, 2002.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 3 of 27

**S&P 500 Technology Sector Index
(August 30, 2002)**

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
MSFT	Microsoft Corp.	5,415,463,000	\$49.08	\$265,790,924,040	18.08%
IBM	International Bus. Machines	1,711,889,000	\$75.38	\$129,042,192,820	8.78%
INTC	Intel Corp.	6,686,000,000	\$16.67	\$111,455,620,000	7.58%
CSCO	Cisco Systems	7,321,504,000	\$13.82	\$101,183,185,280	6.88%
VZ	Verizon Communications	2,723,018,000	\$31.00	\$84,413,558,000	5.74%
SBC	SBC Communications Inc.	3,340,171,000	\$24.74	\$82,635,830,540	5.62%
DELL	Dell Computer	2,595,716,000	\$26.61	\$69,072,002,760	4.70%
ORCL	Oracle Corp.	5,491,217,000	\$9.59	\$52,660,771,030	3.58%
T	AT&T Corp.	3,798,611,000	\$12.22	\$46,419,026,420	3.16%
BLS	BellSouth	1,874,455,000	\$23.32	\$43,712,290,600	2.97%
HPQ	Hewlett-Packard	3,019,171,000	\$13.43	\$40,547,466,530	2.76%
TXN	Texas Instruments	1,734,398,000	\$19.70	\$34,167,640,600	2.32%
MOT	Motorola Inc.	2,270,801,000	\$12.00	\$27,249,612,000	1.85%
AMAT	Applied Materials	1,638,004,000	\$13.36	\$21,883,733,440	1.49%
QCOM	QUALCOMM Inc.	769,677,000	\$27.71	\$21,327,749,670	1.45%
EDS	Electronic Data Systems	479,020,000	\$40.26	\$19,285,345,200	1.31%
EMC	EMC Corp.	2,223,385,000	\$6.76	\$15,030,082,600	1.02%
AWE	AT&T Wireless Services	2,706,226,000	\$4.94	\$13,368,756,440	0.91%
AT	ALLTEL Corp.	310,939,000	\$42.06	\$13,078,094,340	0.89%
SUNW	Sun Microsystems	3,246,270,000	\$3.69	\$11,978,736,300	0.81%
MU	Micron Technology	601,535,000	\$17.25	\$10,376,478,750	0.71%
FON	Sprint Corp. FON	891,083,000	\$11.60	\$10,336,562,800	0.70%
MXIM	Maxim Integrated Prod.	322,917,000	\$31.61	\$10,207,406,370	0.69%
INTU	Intuit, Inc.	211,613,000	\$44.63	\$9,444,288,190	0.64%

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 4 of 27

**S&P 500 Technology Sector Index, cont.
(August 30, 2002)**

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
ADI	Analog Devices	364,982,000	\$24.10	\$8,796,066,200	0.60%
ERTS	Electronic Arts	137,940,000	\$63.26	\$8,726,084,400	0.59%
LLTC	Linear Technology Corp.	317,402,000	\$26.22	\$8,322,280,440	0.57%
SDS	SunGard Data Systems	282,067,000	\$24.65	\$6,952,951,550	0.47%
NXTL	Nextel Communications	910,678,000	\$7.61	\$6,930,259,580	0.47%
VRTS	Veritas Software	409,200,000	\$16.19	\$6,624,948,000	0.45%
XLNX	Xilinx, Inc	335,517,000	\$19.32	\$6,482,188,440	0.44%
CA	Computer Associates Intl.	578,512,000	\$11.20	\$6,479,334,400	0.44%
CSC	Computer Sciences Corp.	170,880,000	\$36.83	\$6,293,510,400	0.43%
A	Agilent Technologies	464,248,000	\$13.43	\$6,234,850,640	0.42%
KLAC	KLA-Tencor Corp.	189,117,000	\$32.87	\$6,216,275,790	0.42%
YHOO	Yahoo Inc.	597,891,000	\$10.29	\$6,152,298,390	0.42%
LXK	Lexmark Int'l Inc	129,743,000	\$47.20	\$6,123,869,600	0.42%
LU	Lucent Technologies	3,426,556,000	\$1.73	\$5,927,941,880	0.40%
Q	Qwest Communications Int	1,676,906,000	\$3.25	\$5,449,944,500	0.37%
AAPL	Apple Computer	355,700,000	\$14.75	\$5,246,575,000	0.36%
XRX	Xerox Corp.	719,988,000	\$7.01	\$5,047,115,880	0.34%
PSFT	PeopleSoft Inc.	310,539,000	\$16.08	\$4,993,467,120	0.34%
ADBE	Adobe Systems	239,778,000	\$20.10	\$4,819,537,800	0.33%
BRCM	Broadcom Corporation	268,562,000	\$16.49	\$4,428,587,380	0.30%
ALTR	Altera Corp.	384,231,000	\$10.71	\$4,115,114,010	0.28%
SEBL	Siebel Systems Inc	473,573,000	\$8.46	\$4,006,427,580	0.27%
PCS	Sprint Corp. PCS	992,514,000	\$3.96	\$3,930,355,440	0.27%
CTL	Century Telephone	141,354,000	\$27.05	\$3,823,625,700	0.26%

S&P 500® TECHNOLOGY AND FINANCIAL SPCTR™ FUTURES

September 18, 2002

Page 5 of 27

**S&P 500 Technology Sector Index, cont.
(August 30, 2002)**

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
JBL	Jabil Circuit	197,547,000	\$18.71	\$3,696,104,370	0.25%
JDSU	JDS Uniphase Corp	1,361,581,000	\$2.69	\$3,662,652,890	0.25%
NVLS	Novellus Systems	145,184,000	\$24.46	\$3,551,200,640	0.24%
BMC	BMC Software	242,791,000	\$13.90	\$3,374,794,900	0.23%
WAT	Waters Corporation	131,369,000	\$24.98	\$3,281,597,620	0.22%
NTAP	Network Appliance	333,857,000	\$9.54	\$3,184,995,780	0.22%
QLGC	QLogic Corp.	92,931,000	\$33.55	\$3,117,835,050	0.21%
TMO	Thermo Electron	172,347,000	\$17.78	\$3,064,329,660	0.21%
SLR	Solectron	822,912,000	\$3.72	\$3,061,232,640	0.21%
AMD	Advanced Micro Devices	341,458,000	\$8.85	\$3,021,903,300	0.21%
NSM	National Semiconductor	179,222,000	\$15.99	\$2,865,759,780	0.19%
UIS	Unisys Corp.	321,842,000	\$8.90	\$2,864,393,800	0.19%
NCR	NCR Corp.	98,480,000	\$28.10	\$2,767,288,000	0.19%
LSI	LSI Logic	369,941,000	\$7.33	\$2,711,667,530	0.18%
TER	Teradyne Inc.	182,882,000	\$12.65	\$2,313,457,300	0.16%
SFA	Scientific-Atlanta	156,620,000	\$14.74	\$2,308,578,800	0.16%
TLAB	Tellabs, Inc.	410,873,000	\$5.59	\$2,296,780,070	0.16%
MERQ	Mercury Interactive	83,687,000	\$25.41	\$2,126,486,670	0.14%
SBL	Symbol Technologies	229,293,000	\$9.12	\$2,091,152,160	0.14%
CZN	Citizens Communications	281,807,000	\$7.32	\$2,062,827,240	0.14%
GLW	Corning Inc.	950,195,000	\$2.00	\$1,900,390,000	0.13%
SANM	Sanmina-SCI Corp.	524,083,000	\$3.54	\$1,855,253,820	0.13%
CIEN	CIENA Corp.	430,642,000	\$4.06	\$1,747,975,878	0.12%
MIL	Millipore Corp.	48,329,000	\$35.29	\$1,705,530,410	0.12%

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 6 of 27

**S&P 500 Technology Sector Index, cont.
(August 30, 2002)**

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
TEK	Tektronix Inc.	91,221,000	\$17.36	\$1,583,596,560	0.11%
ADSK	Autodesk, Inc.	114,700,000	\$13.30	\$1,525,510,000	0.10%
CMVT	Comverse Technology	186,834,000	\$8.16	\$1,524,565,440	0.10%
NVDA	NVIDIA Corp.	149,553,000	\$10.11	\$1,511,322,797	0.10%
CPWR	Compuware Corp.	373,385,000	\$3.63	\$1,355,387,550	0.09%
RATL	Rational Software	194,392,000	\$6.80	\$1,321,865,600	0.09%
PMCS	PMC-Sierra Inc.	166,328,000	\$7.00	\$1,164,296,000	0.08%
AMCC	Applied Micro Circuits	299,345,000	\$3.85	\$1,152,478,250	0.08%
CTXS	Citrix Systems	182,000,000	\$6.30	\$1,146,600,000	0.08%
GTW	Gateway Inc.	324,028,000	\$3.50	\$1,134,098,000	0.08%
ADCT	ADC Telecommunications	794,212,000	\$1.28	\$1,016,591,360	0.07%
ANDW	Andrew Corp.	98,082,000	\$9.99	\$979,839,180	0.07%
NOVL	Novell Inc.	362,595,000	\$2.60	\$942,747,000	0.06%
AV	Avaya Inc.	361,161,000	\$2.10	\$758,438,100	0.05%
PKI	PerkinElmer	125,721,000	\$5.70	\$716,609,700	0.05%
PMTC	Parametric Technology	260,801,000	\$2.28	\$594,626,280	0.04%
				\$1,469,853,724,965	

S&P 500® TECHNOLOGY AND FINANCIAL SPCTR™ FUTURES

September 18, 2002

Page 7 of 27

**S&P 500 Financial Sector Index
(August 30, 2002)**

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
C	Citigroup Inc.	5,147,066,000	\$32.75	\$168,566,411,500	9.50%
AIG	American Int'l. Group	2,612,902,000	\$62.80	\$164,090,245,600	9.25%
BAC	Bank of America Corp.	1,539,328,000	\$70.08	\$107,876,106,240	6.08%
WFC	Wells Fargo	1,710,675,000	\$52.19	\$89,280,128,250	5.03%
FNM	Fannie Mae	997,200,000	\$75.78	\$75,567,816,000	4.26%
JPM	J.P. Morgan Chase & Co.	1,990,982,000	\$26.40	\$52,561,924,800	2.96%
WB	Wachovia Corp. (New)	1,368,630,000	\$36.85	\$50,434,015,500	2.84%
ONE	Bank One Corp.	1,173,758,000	\$40.95	\$48,065,390,100	2.71%
AXP	American Express	1,329,924,000	\$36.06	\$47,957,059,440	2.70%
MWD	Morgan Stanley	1,101,618,000	\$42.72	\$47,061,120,960	2.65%
FRE	Federal Home Loan Mtg.	695,000,000	\$64.10	\$44,549,500,000	2.51%
USB	U.S. Bancorp	1,911,707,000	\$21.49	\$41,082,583,430	2.32%
FITB	Fifth Third Bancorp	588,890,000	\$67.02	\$39,467,407,800	2.23%
WM	Washington Mutual	974,256,000	\$37.81	\$36,836,619,360	2.08%
GS	Goldman Sachs Group	473,917,000	\$77.30	\$36,633,784,100	2.07%
MER	Merrill Lynch	862,672,000	\$36.22	\$31,245,979,840	1.76%
MMC	Marsh & McLennan	547,660,000	\$48.65	\$26,643,659,000	1.50%
ALL	Allstate Corp.	709,417,000	\$37.22	\$26,404,500,740	1.49%
KRB	MBNA Corp.	1,277,685,000	\$20.20	\$25,809,237,000	1.46%
BK	Bank of New York	727,923,000	\$35.15	\$25,586,493,450	1.44%
FBF	Fleet Boston Financial Group	1,046,990,000	\$24.13	\$25,263,868,700	1.42%
STI	SunTrust Banks	286,231,000	\$67.51	\$19,323,454,810	1.09%
MET	MetLife Inc.	705,431,000	\$26.92	\$18,990,202,520	1.07%
NCC	National City Corp.	608,921,000	\$31.17	\$18,980,067,570	1.07%

S&P 500 Financial Sector Index, cont.
(August 30, 2002)

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
BBT	BB&T Corporation	479,238,000	\$38.05	\$18,235,005,900	1.03%
PRU	Prudential Financial	586,523,000	\$30.20	\$17,712,994,600	1.00%
HI	Household International	456,519,000	\$36.11	\$16,484,901,090	0.93%
TAP.B	Travelers Property Casualty Corp.	1,000,000,000	\$16.29	\$16,290,000,000	0.92%
AFL	AFLAC Corporation	518,076,000	\$30.61	\$15,858,306,360	0.89%
SLM	SLM Corporation	155,335,000	\$91.65	\$14,236,452,750	0.80%
STT	State Street Corp.	325,247,000	\$43.32	\$14,089,700,040	0.79%
LEH	Lehman Bros.	244,042,000	\$57.01	\$13,912,834,420	0.78%
PNC	PNC Bank Corp.	284,000,000	\$46.09	\$13,089,560,000	0.74%
SCH	Charles Schwab	1,371,320,000	\$9.18	\$12,588,717,600	0.71%
HIG	Hartford Financial Svc	247,429,000	\$50.02	\$12,376,398,580	0.70%
MEL	Mellon Bank Corp.	441,023,000	\$27.65	\$12,194,285,950	0.69%
PGR	Progressive Corp.	219,963,000	\$53.75	\$11,823,011,250	0.67%
EOP	Equity Office Properties	416,829,000	\$27.88	\$11,621,192,520	0.66%
KEY	KeyCorp	425,961,000	\$26.83	\$11,428,533,630	0.64%
CB	Chubb Corp.	171,436,000	\$61.89	\$10,610,174,040	0.60%
GDW	Golden West Financial	154,841,000	\$67.99	\$10,527,639,590	0.59%
PFG	Principal Financial Group	358,608,000	\$29.33	\$10,517,972,640	0.59%
CMA	Comerica Inc.	176,219,000	\$58.50	\$10,308,811,500	0.58%
XL	XL Capital	135,497,000	\$73.61	\$9,973,934,170	0.56%
LTR	Loews Corp.	189,033,000	\$52.51	\$9,926,122,830	0.56%
NTRS	Northern Trust Corp.	221,714,000	\$42.74	\$9,476,056,360	0.53%
BEN	Franklin Resources	261,896,000	\$35.00	\$9,166,360,000	0.52%
SOTR	SouthTrust Corp.	346,706,000	\$26.24	\$9,097,565,440	0.51%

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 9 of 27

**S&P 500 Financial Sector Index, cont.
(August 30, 2002)**

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
JHF	John Hancock Financial	294,468,000	\$30.35	\$8,937,103,800	0.50%
ACE	ACE Limited	262,205,000	\$31.81	\$8,340,741,050	0.47%
RF	Regions Financial Corp.	229,354,000	\$35.72	\$8,192,524,880	0.46%
ASO	AmSouth Bancorporation	361,634,000	\$22.47	\$8,125,915,980	0.46%
COF	Capital One Financial	219,870,000	\$35.67	\$7,842,762,900	0.44%
EQR	Equity Residential	274,584,000	\$27.92	\$7,666,385,280	0.43%
CF	Charter One Financial	224,759,000	\$33.70	\$7,574,378,300	0.43%
MCO	Moody's Corp	154,300,000	\$48.32	\$7,455,776,000	0.42%
SNV	Synovus Financial	295,304,000	\$24.17	\$7,137,497,680	0.40%
LNC	Lincoln National	187,013,000	\$37.05	\$6,928,831,650	0.39%
NFB	North Fork Bancorporation	163,869,000	\$41.97	\$6,877,581,930	0.39%
SPC	St. Paul Cos.	223,819,000	\$30.42	\$6,808,573,980	0.38%
MBI	MBIA Inc.	147,709,000	\$45.96	\$6,788,705,640	0.38%
SPG	Simon Property Group, Inc	185,037,000	\$35.59	\$6,585,466,830	0.37%
MI	Marshall & Ilsley Corp.	212,208,000	\$30.60	\$6,493,564,800	0.37%
CCR	Countrywide Credit Industries	123,592,000	\$52.49	\$6,487,344,080	0.37%
CINF	Cincinnati Financial	162,262,000	\$39.73	\$6,446,669,260	0.36%
BSC	Bear Stearns Cos.	99,670,000	\$63.93	\$6,371,903,100	0.36%
MTG	MGIC Investment	105,693,000	\$60.21	\$6,363,775,530	0.36%
JP	Jefferson-Pilot	150,214,000	\$42.12	\$6,327,013,680	0.36%
UPC	Union Planters Corporation	202,685,000	\$31.06	\$6,295,396,100	0.35%
ABK	Ambac Financial Group	105,983,000	\$57.51	\$6,095,082,330	0.34%
UNM	UNUM Corp.	242,925,000	\$23.16	\$5,626,143,000	0.32%
AOC	Aon Corp.	272,009,000	\$19.76	\$5,374,897,840	0.30%

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 10 of 27

**S&P 500 Financial Sector Index, cont.
(August 30, 2002)**

Ticker	Stock	Shares Outstanding	Price	Mkt Cap	Weight
ZION	Zions Bancorp	91,766,000	\$54.62	\$5,012,258,920	0.28%
HBAN	Huntington Bancshares	247,248,000	\$20.19	\$4,991,937,120	0.28%
FTN	First Tennessee National	126,790,000	\$38.30	\$4,856,057,000	0.27%
PCL	Plum Creek Timber Co.	184,673,000	\$25.74	\$4,753,483,020	0.27%
TMK	Torchmark Corp.	121,420,000	\$37.35	\$4,535,037,000	0.26%
SAFC	SAFECO Corp.	127,806,000	\$33.11	\$4,231,656,660	0.24%
TROW	T. Rowe Price Group	123,729,000	\$28.29	\$3,500,293,410	0.20%
SV	Stilwell Financial	222,354,000	\$13.94	\$3,099,614,760	0.17%
PVN	Providian Financial Corp.	288,732,000	\$5.68	\$1,639,997,760	0.09%
				\$1,773,588,479,240	

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 11 of 27

3. Summary of Contract Terms

These sector indexes are intended to be consistent with existing standards with respect to stock index futures contracts. The following table summarizes the contract terms and conditions. The specific Rules are included in Sections 4 and 5 below.

S&P 500[®] Technology SPCTR[™] and S&P 500[®] Financial SPCTR[™] Futures

Contract Size	\$125 times the S&P 500 Technology or Financial Sector Indexes
Contract Months	March Quarterly Cycle – Initially list the first two months in the quarterly cycle, <i>i.e.</i> , December 2002 and March 2003
Trading Hours	On Sundays from 5:30 pm to 3:15 pm the following day; Mondays through Thursdays from 3:45 pm to 3:15 pm the following day (all times are Chicago times)
Minimum Price Fluctuation	0.10 Index Points or \$12.50; 0.05 Index Points or \$6.25 for calendar spreads
Price Limits	5%, 10%, 15% and 20% Limits – 8.00, 16.00, 24.00, 32.00 index points for Technology SPCTR; 15.00, 30.00, 45.00, 60.00 index points for Financial SPCTR through 4 th quarter
GLOBEX Banding Level	4.00 index points for Technology SPCTR; 7.00 index points for Financial SPCTR through 4 th quarter
Position Limits	25,000 Contracts
Reportable Position	25 Contracts
Block Trade Minimum	200 Contracts
Final Settlement Date	Third Friday of the Contract Month
Last Trading Day	Trades until 8:30 a.m. (Chicago time) on Final Settlement Date.
Final Settlement Price	Based upon a Special Opening Quotation of the Sector Index referencing the opening values of Constituent Stocks
Ticker Symbol	“TEC“ for S&P 500 Technology SPCTR [™] futures and “SPL” for S&P 500 Technology Sector Index; “FIN“ for S&P 500 Financial SPCTR [™] futures and “SPS” for S&P 500 Financial Sector Index

4. Rules Governing the Standard & Poor's 500[®] Technology SPCTR[™] Futures

36500. SCOPE OF CHAPTER

This chapter is limited in application to futures trading in the Standard & Poor's 500 Technology Sector Index (the "Index" or "S&P 500 Technology Index"). The futures contract shall be referred to as S&P 500[®] Technology SPCTR[™] futures. The procedures for trading, clearing, settlement, and any other matters not specifically covered herein shall be governed by the rules of the Exchange.

36501. COMMODITY SPECIFICATIONS

Each futures contract shall be valued at \$125 times the S&P 500 Technology Sector Index. The S&P 500 Technology Sector Index is a broadly based, capitalization-weighted average of the components of the Standard & Poor's 500 that are included in the Information Technology and Telecommunication Services Sectors of the equity marketplace.

36502. FUTURES CALL

36502.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Board of Directors, subject to the requirement that all such determinations and other actions implementing such determinations be submitted to the Commodity Futures Trading Commission in accordance with the provisions of Section 5a(a)(12)(A) of the Commodity Exchange Act and all Commission regulations thereunder.

36502.B. Trading Units

The unit of trading shall be \$125 times the S&P 500 Technology Sector Index.

36502.C. Price Increments

Bids and offers shall be quoted in terms of the S&P 500 Technology Sector Index. The minimum fluctuation of the futures contract shall be 0.10 index points, equivalent to \$12.50 per contract. Trades may also occur in multiples of 0.05 index points per contract (\$6.25) for S&P 500 Technology SPCTR futures calendar spreads executed as simultaneous transactions pursuant to Rule 542.A.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 13 of 27

36502.D. Position Limits

A person shall not own or control more than 25,000 contracts net long or net short in all contract months combined. For positions involving options on S&P 500 Technology SPCTR futures, this rule is superseded by the option speculative position limit rule.

36502.E. Accumulation of Positions

For purposes of this rule, the positions of all accounts directly or indirectly owned or controlled by a person or persons, and the positions of all accounts of a person or persons acting pursuant to an expressed or implied agreement or understanding, and the positions of all accounts in which a person or persons have a proprietary or beneficial interest, shall be cumulated.

36502.F. Exemptions

The foregoing position limits shall not apply to bona fide hedge positions meeting the requirements of Regulation 1.3(z)(1) of the CFTC and the rules of the Exchange, and shall not apply to arbitrage positions and inter-commodity spread positions subject to Rule 543.B.

36502.G. Termination of Trading

Futures trading shall terminate at the regularly scheduled start of trading at the NYSE on the day scheduled for the determination of the Final Settlement Price.

36502.H. Contract Modifications

Specifications shall be fixed as of the first day of trading of a contract. If any U.S. governmental agency or body issues an order, ruling, directive or law that conflicts with the requirements of these rules, such order, ruling, directive, or law shall be construed to take precedence and become part of these rules, and all open and new contracts shall be subject to such government orders.

36502.I. Price Limits, Trading Halts and/or Trading Hours

Daily price limits and trading halts of the S&P 500 Technology SPCTR futures contract shall be coordinated with trading halts of the underlying securities listed for trading in the securities markets.

For the purpose of this rule, the primary futures contract shall be defined as the nearest S&P 500 Technology SPCTR futures contract month. Exchange staff shall have the responsibility of determining whether the primary futures contract is limit offered.

For the first day of trading in a newly listed contract, there will be an implied previous business day's settlement price, created by the Exchange for the sole purpose of establishing price limits. The implied settlement price will be created by extrapolating the annualized percentage carry between the two contract months immediately prior to the newly listed contract.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 14 of 27

Price Limits: There shall be Price Limits corresponding to a 5.0%, 10.0%, 15.0% and 20.0% decline below the Settlement Price of the preceding RTH session calculated as provided below.

The 5.0%, 10.0%, 15.0% and 20.0% Price Limits shall be calculated at the beginning of each calendar quarter, based upon the average closing price of the current primary futures contract, during the month prior to the beginning of the quarter (P) and rounded, as follows.

5.0% Price Limit	equals	One-half of the 10.0% Price Limit rounded down to nearest integral multiple of 1 index point
10.0% Price Limit	equals	10% of P rounded down to nearest integral multiple of 2 index points
15.0% Price Limit	equals	1.5 times the 10.0% Price Limit
20.0% Price Limit	equals	2 times the 10.0% Price Limit

Once the primary futures contract is limit offered at the 5.0% Price Limit, a 10-minute period shall commence. These price limits shall cease to be in effect at the end of the 10-minute period or 45 minutes preceding the scheduled close of trading. If the primary futures contract is limit offered at the end of the 10-minute period, or 45 minutes before the scheduled close of trading, trading shall terminate for a period of two minutes, after which time the market shall reopen. The next applicable Price Limit shall apply to such reopening.

After 1:30 p.m. Chicago time, when the primary futures contract is limit offered at the 10.0% Price Limit, a 10-minute period shall commence. If the primary futures contract is limit offered at the end of the 10-minute period, trading shall terminate for a period of two minutes, after which time the market shall reopen. The next applicable Price Limit shall apply to such reopening.

Prior to 1:30 p.m. Chicago time, the 10.0% Price Limit shall be in effect until a trading halt has been declared in the primary securities market, trading in the primary securities market has resumed and 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The next applicable Price Limit shall apply to such reopening.

When the primary futures contract is limit offered at the 15.0% Price Limit, a 10-minute period shall commence. If the primary futures contract is limit offered at the end of the 10-minute period, trading shall terminate for a period of two minutes, after which time the market shall reopen. The 20% Price Limit shall apply to such reopening and shall represent the Total Daily Price Limit.

Trading Halts: If at any time the primary futures contract is limit offered at the 10.0% Price Limit and there is a trading halt declared in the primary securities market, trading shall be halted. Once trading in the primary securities market resumes after a trading halt, trading on the S&P 500 Technology SPCTR futures contract shall resume only after 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The next applicable Price Limit shall apply to such reopening.

If at any time the primary futures contract is limit offered at the 20.0% Price Limit and there is a trading halt declared in the primary securities market, trading shall be halted. Once trading in the primary

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 15 of 27

securities market resumes after a trading halt, trading on the S&P 500 Technology SPCTR futures contract shall resume only after 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The 20% Total Daily Price Limit shall continue to apply subsequent to such reopening.

Second Day Limits: If the primary futures contract is limit offered at the 20.0% Price Limit as of the close of Regular Trading Hours, the subsequent RTH trading session shall be subject to modified limits as follows.

If, during a RTH trading session subject to Second Day Limits, the primary futures contract is limit offered at the 5.0%, 10.0% or 15.0% Price Limit, a 10-minute period shall commence. These price limits shall cease to be in effect at the end of the 10-minute period or 45 minutes preceding the scheduled close of trading. If the primary futures contract is limit offered at the 5.0%, 10.0% or 15.0% Price Limit at the end of the 10-minute period, or 45-minutes before the scheduled close of trading, trading shall terminate for a period of two minutes, after which time the market shall reopen. The next applicable Price Limit shall apply to such reopening. The 20% Price Limit shall represent the Total Daily Price Limit.

If, during a RTH trading session subject to Second Day Limits, there is a trading halt declared in the primary securities market, trading shall be halted. Once trading in the primary securities market resumes after a trading halt, trading on the S&P 500 Technology SPCTR futures contract shall resume only after 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The 20% Total Daily Price Limit shall apply to such reopening.

36502.J. GLOBEX Opening Time and Price Limit

Opening Time: The opening time of trading on GLOBEX will be the same as the opening time of GLOBEX trading of S&P 500 contracts. In particular, the opening time of GLOBEX trading will be delayed until 6:00 p.m. if GLOBEX trading of S&P 500 contracts is delayed until 6:00 p.m.

During Electronic Trading Hours (ETH), there shall be no trading of S&P 500 Technology SPCTR futures at a price more than the 5.0% Price Limit above or below the Reference RTH Price. If the market is limit bid two minutes prior to the opening of RTH, the Price Limit that is 5.0% above the Reference RTH Price shall be removed at that time.

36503. SETTLEMENT PROCEDURES

Final settlement of the S&P 500 Technology SPCTR futures contract shall be by cash settlement.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 16 of 27

36503.A. Final Settlement Price

The Final Settlement Price shall be a special quotation of the Standard & Poor's 500 Technology Sector based on the opening prices of the component stocks in the index, determined on the third Friday of the contract month.

If the S&P 500 Technology Sector is not scheduled to be published on the third Friday of the contract month, the Final Settlement Price shall be determined on the first earlier day for which the Index is scheduled to be published.

If the primary market for a component stock in the index does not open on the day scheduled for determination of the Final Settlement Price, then the price of that stock shall be determined, for the purposes of calculating the Final Settlement Price, based on the opening price of that stock on the next day that its primary market is open for trading.

If a component stock in the index does not trade on the day scheduled for determination of the Final Settlement Price while the primary market for that stock is open for trading, the price of that stock shall be determined, for the purposes of calculating the Final Settlement Price, based on the last sale price of that stock. However, if the President of the Exchange or his delegate determines that there is a reasonable likelihood that trading in the stock shall occur shortly, the President or his delegate may instruct that the price of stock shall be based, for the purposes of calculating the Final Settlement Price, on the opening price of the stock on the next day that it is traded on its primary market. Factors to be considered in determining whether trading in the stock is likely to occur shortly shall include the nature of the event and recent liquidity levels in the affected stock.

36503.B. Final Settlement

Clearing members holding open positions in a S&P 500 Technology SPCTR futures contract at the time of termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

36504. EMERGENCIES, ACTS OF GOD, ACTS OF GOVERNMENT

If the calculation of the Final Settlement Price is prevented by a strike, fire, accident, action of government or act of God, the seller or buyer shall immediately notify the Exchange President. If the President determines that emergency action may be necessary, he shall call a special meeting of the Board of Directors and arrange for the presentation of evidence respecting the emergency condition. If the Board determines that an emergency exists, it shall take such action as it deems necessary under the circumstances and its decision shall be binding upon all parties to the contract.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 17 of 27

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 365

Standard & Poor's, a division of the McGraw–Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P stock indices ("S&P Stock Indices") in connection with the trading of futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Stock Indices.

Standard & Poor's, a division of the McGraw–Hill Companies, Inc. ("S&P"), does not guarantee the accuracy and/or completeness of the S&P Stock Indices or any data included therein. S&P makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the S&P Stock Indices or any data included therein in connection with the trading of futures contracts, options on futures contracts and any other use. S&P makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the S&P Stock Indices or any data included therein. Without limiting any of the foregoing, in no event shall S&P have any liability for any special, punitive, indirect or consequential damages (including lost profits), even if notified of the possibility of such damages.

5. Rules Governing the Standard & Poor's 500[®] Financial SPCTR[™] Futures

36600. SCOPE OF CHAPTER

This chapter is limited in application to futures trading in the Standard & Poor's 500 Financial Sector Index (the "Index" or "S&P 500 Financial Sector Index"). The futures contract shall be referred to as S&P 500[®] Financial SPCTR[™] futures. The procedures for trading, clearing, settlement, and any other matters not specifically covered herein shall be governed by the rules of the Exchange.

36601. COMMODITY SPECIFICATIONS

Each futures contract shall be valued at \$125 times the S&P 500 Financial Sector Index. The S&P 500 Financial Sector Index is a broadly based, capitalization-weighted average of the components of the Standard & Poor's 500 that are included in the Financial Sector of the equity marketplace.

36602. FUTURES CALL

36602.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Board of Directors, subject to the requirement that all such determinations and other actions implementing such determinations be submitted to the Commodity Futures Trading Commission in accordance with the provisions of Section 5a(a)(12)(A) of the Commodity Exchange Act and all Commission regulations thereunder.

36602.B. Trading Units

The unit of trading shall be \$125 times the S&P 500 Financial Sector Index.

36602.C. Price Increments

Bids and offers shall be quoted in terms of the S&P 500 Financial Sector Index. The minimum fluctuation of the futures contract shall be 0.10 index points, equivalent to \$12.50 per contract. Trades may also occur in multiples of 0.05 index points per contract (\$6.25) for S&P 500 Financial SPCTR futures calendar spreads executed as simultaneous transactions pursuant to Rule 542.A.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 19 of 27

36602.D. Position Limits

A person shall not own or control more than 25,000 contracts net long or net short in all contract months combined. For positions involving options on S&P 500 Financial SPCTR futures, this rule is superseded by the option speculative position limit rule.

36602.E. Accumulation of Positions

For purposes of this rule, the positions of all accounts directly or indirectly owned or controlled by a person or persons, and the positions of all accounts of a person or persons acting pursuant to an expressed or implied agreement or understanding, and the positions of all accounts in which a person or persons have a proprietary or beneficial interest, shall be cumulated.

36602.F. Exemptions

The foregoing position limits shall not apply to bona fide hedge positions meeting the requirements of Regulation 1.3(z)(1) of the CFTC and the rules of the Exchange, and shall not apply to arbitrage positions and inter-commodity spread positions subject to Rule 543.B.

36602.G. Termination of Trading

Futures trading shall terminate at the regularly scheduled start of trading at the NYSE on the day scheduled for the determination of the Final Settlement Price.

36602.H. Contract Modifications

Specifications shall be fixed as of the first day of trading of a contract. If any U.S. governmental agency or body issues an order, ruling, directive or law that conflicts with the requirements of these rules, such order, ruling, directive, or law shall be construed to take precedence and become part of these rules, and all open and new contracts shall be subject to such government orders.

36602.I. Price Limits, Trading Halts and/or Trading Hours

Daily price limits and trading halts of the S&P 500 Financial SPCTR futures contract shall be coordinated with trading halts of the underlying securities listed for trading in the securities markets.

For the purpose of this rule, the primary futures contract shall be defined as the nearest S&P 500 Financial SPCTR futures contract month. Exchange staff shall have the responsibility of determining whether the primary futures contract is limit offered.

For the first day of trading in a newly listed contract, there will be an implied previous business day's settlement price, created by the Exchange for the sole purpose of establishing price limits. The implied settlement price will be created by extrapolating the annualized percentage carry between the two contract months immediately prior to the newly listed contract.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 20 of 27

Price Limits: There shall be Price Limits corresponding to a 5.0%, 10.0%, 15.0% and 20.0% decline below the Settlement Price of the preceding RTH session calculated as provided below.

The 5.0%, 10.0%, 15.0% and 20.0% Price Limits shall be calculated at the beginning of each calendar quarter, based upon the average closing price of the current primary futures contract, during the month prior to the beginning of the quarter (P) and rounded, as follows.

5.0% Price Limit	equals	One-half of the 10.0% Price Limit rounded down to nearest integral multiple of 1 index point
10.0% Price Limit	equals	10% of P rounded down to nearest integral multiple of 2 index points
15.0% Price Limit	equals	1.5 times the 10.0% Price Limit
20.0% Price Limit	equals	2 times the 10.0% Price Limit

Once the primary futures contract is limit offered at the 5.0% Price Limit, a 10-minute period shall commence. These price limits shall cease to be in effect at the end of the 10-minute period or 45 minutes preceding the scheduled close of trading. If the primary futures contract is limit offered at the end of the 10-minute period, or 45 minutes before the scheduled close of trading, trading shall terminate for a period of two minutes, after which time the market shall reopen. The next applicable Price Limit shall apply to such reopening.

After 1:30 p.m. Chicago time, when the primary futures contract is limit offered at the 10.0% Price Limit, a 10-minute period shall commence. If the primary futures contract is limit offered at the end of the 10-minute period, trading shall terminate for a period of two minutes, after which time the market shall reopen. The next applicable Price Limit shall apply to such reopening.

Prior to 1:30 p.m. Chicago time, the 10.0% Price Limit shall be in effect until a trading halt has been declared in the primary securities market, trading in the primary securities market has resumed and 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The next applicable Price Limit shall apply to such reopening.

When the primary futures contract is limit offered at the 15.0% Price Limit, a 10-minute period shall commence. If the primary futures contract is limit offered at the end of the 10-minute period, trading shall terminate for a period of two minutes, after which time the market shall reopen. The 20% Price Limit shall apply to such reopening and shall represent the Total Daily Price Limit.

Trading Halts: If at any time the primary futures contract is limit offered at the 10.0% Price Limit and there is a trading halt declared in the primary securities market, trading shall be halted. Once trading in the primary securities market resumes after a trading halt, trading on the S&P 500 Financial SPCTR futures contract shall resume only after 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The next applicable Price Limit shall apply to such reopening.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 21 of 27

If at any time the primary futures contract is limit offered at the 20.0% Price Limit and there is a trading halt declared in the primary securities market, trading shall be halted. Once trading in the primary securities market resumes after a trading halt, trading on the S&P 500 Financial SPCTR futures contract shall resume only after 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The 20% Total Daily Price Limit shall continue to apply subsequent to such reopening.

Second Day Limits: If the primary futures contract is limit offered at the 20.0% Price Limit as of the close of Regular Trading Hours, the subsequent RTH trading session shall be subject to modified limits as follows.

If, during a RTH trading session subject to Second Day Limits, the primary futures contract is limit offered at the 5.0%, 10.0% or 15.0% Price Limit, a 10-minute period shall commence. These price limits shall cease to be in effect at the end of the 10-minute period or 45 minutes preceding the scheduled close of trading. If the primary futures contract is limit offered at the 5.0%, 10.0% or 15.0% Price Limit at the end of the 10-minute period, or 45-minutes before the scheduled close of trading, trading shall terminate for a period of two minutes, after which time the market shall reopen. The next applicable Price Limit shall apply to such reopening. The 20% Price Limit shall represent the Total Daily Price Limit.

If, during a RTH trading session subject to Second Day Limits, there is a trading halt declared in the primary securities market, trading shall be halted. Once trading in the primary securities market resumes after a trading halt, trading on the S&P 500 Financial SPCTR futures contract shall resume only after 50 percent of the stocks underlying the S&P 500 Stock Price Index (selected according to capitalization weights) have reopened. The 20% Total Daily Price Limit shall apply to such reopening.

36602.J. GLOBEX Opening Time and Price Limit

Opening Time: The opening time of trading on GLOBEX will be the same as the opening time of GLOBEX trading of S&P 500 contracts. In particular, the opening time of GLOBEX trading will be delayed until 6:00 p.m. if GLOBEX trading of S&P 500 contracts is delayed until 6:00 p.m.

During Electronic Trading Hours (ETH), there shall be no trading of S&P 500 Financial SPCTR futures at a price more than the 5.0% Price Limit above or below the Reference RTH Price. If the market is limit bid two minutes prior to the opening of RTH, the Price Limit that is 5.0% above the Reference RTH Price shall be removed at that time.

36603. SETTLEMENT PROCEDURES

Final settlement of the S&P 500 Financial SPCTR futures contract shall be by cash settlement.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 22 of 27

36603.A. Final Settlement Price

The Final Settlement Price shall be a special quotation of the Standard & Poor's 500 Financial Sector Index based on the opening prices of the component stocks in the index, determined on the third Friday of the contract month.

If the S&P 500 Financial Sector Index is not scheduled to be published on the third Friday of the contract month, the Final Settlement Price shall be determined on the first earlier day for which the Index is scheduled to be published.

If the primary market for a component stock in the index does not open on the day scheduled for determination of the Final Settlement Price, then the price of that stock shall be determined, for the purposes of calculating the Final Settlement Price, based on the opening price of that stock on the next day that its primary market is open for trading.

If a component stock in the index does not trade on the day scheduled for determination of the Final Settlement Price while the primary market for that stock is open for trading, the price of that stock shall be determined, for the purposes of calculating the Final Settlement Price, based on the last sale price of that stock. However, if the President of the Exchange or his delegate determines that there is a reasonable likelihood that trading in the stock shall occur shortly, the President or his delegate may instruct that the price of stock shall be based, for the purposes of calculating the Final Settlement Price, on the opening price of the stock on the next day that it is traded on its primary market. Factors to be considered in determining whether trading in the stock is likely to occur shortly shall include the nature of the event and recent liquidity levels in the affected stock.

36603.B. Final Settlement

Clearing members holding open positions in a S&P 500 Financial SPCTR futures contract at the time of termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

36604. EMERGENCIES, ACTS OF GOD, ACTS OF GOVERNMENT

If the calculation of the Final Settlement Price is prevented by a strike, fire, accident, action of government or act of God, the seller or buyer shall immediately notify the Exchange President. If the President determines that emergency action may be necessary, he shall call a special meeting of the Board of Directors and arrange for the presentation of evidence respecting the emergency condition. If the Board determines that an emergency exists, it shall take such action as it deems necessary under the circumstances and its decision shall be binding upon all parties to the contract.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 23 of 27

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 366

Standard & Poor's, a division of the McGraw–Hill Companies, Inc. ("S&P"), licenses the Exchange to use various S&P stock indices ("S&P Stock Indices") in connection with the trading of futures contracts and options on futures contracts based upon such indices. S&P shall have no liability for damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the S&P Stock Indices.

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S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 24 of 27

6. Related Rule Amendments

(The following Rule amendments are necessitated by the introduction of S&P 500 Technology and Financial SPCTR futures – additions are underlined while deletions are bracketed and overstruck.)

557. RESTRICTIONS ON STOCK INDEX FUTURES TRADED ON GLOBEX.

557.A. General

The following provisions apply to the trading of stock index futures contracts on GLOBEX. To the extent that this rule is inconsistent with any other rule, this rule shall control.

557.B. Execution of Orders

1. Orders of any quantity may be accepted for stock index futures for entry on the GLOBEX System. However, orders exceeding 250 contracts must be entered on the GLOBEX System as multiple entries each of which must not exceed 250 contracts. This restriction shall not apply to Long-Short Technology TRAKRS Index futures where orders of any quantity may be entered, within normal GLOBEX System limitations.
2. Reserved
3. No member at a clearing member's booth in the equity quadrant shall enter or cause to be entered into the GLOBEX System an order to buy or sell stock index futures or options contracts if such order is:
 - (a) an order for the member's own account, an account in which the member has a direct or indirect financial interest, or an account which the member controls;
 - (b) an order for an immediate family member of the member;
 - (c) an order for the proprietary account of such clearing member; or
 - (d) a DRT order for any account.
4. Orders to buy or sell more than 30 E-Mini S&P 500, E-Mini Nasdaq-100 or FORTUNE e-50 futures contracts may be executed by open outcry as All-Or-None transactions in accordance with the procedures of Rule 521, provided that specific customer instructions to execute the order as an All-Or-None transaction are required. Members or member firms who are trading for their personal or proprietary accounts may buy or sell more than 30 E-Mini S&P 500, E-Mini Nasdaq-100 or FORTUNE e-50 futures contracts by open outcry as All-Or-None transactions.
5. All-Or-None transactions involving E-Mini S&P 500, E-Mini Nasdaq-100 or FORTUNE e-50 futures contracts shall be confined to Regular Trading Hours. There shall be no post-settlement session in S&P 500 Technology SPCTR, S&P 500 Financial SPCTR, E-Mini S&P 500, E-Mini Nasdaq-100 or FORTUNE e-50 futures contracts.

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 25 of 27

6. Calendar spread orders of any quantity may be accepted for stock index futures for entry on the GLOBEX System. However, calendar spread orders exceeding 250 contracts per contract month must be entered on the GLOBEX System as multiple entries each of which must not exceed 250 contracts.
7. Cross-trades are not permitted in S&P 500 Technology SPCTR, S&P 500 Financial SPCTR, E-Mini S&P 500, E-Mini Nasdaq-100, E-Mini Russell 2000, E-Mini S&P MidCap 400, S&P/TOPIX 150 or FORTUNE e-50 futures contracts.
8. EFP transactions are not permitted in E-Mini S&P 500, E-Mini Russell 2000, E-Mini S&P MidCap 400, S&P/TOPIX 150 or E-Mini Nasdaq-100 futures contracts.

CME GLOBEX ERROR TRADE POLICY

GLOBEX Error Trade Tick Range List

Futures Contract	No Bust Range
Eurodollar (1st 8 quarterly months and all serial months)	2.5 basis points or less
Eurodollar (9th quarterly month and on out)	5 basis points or less
Libor	2.5 basis points or less
T-Bills	2.5 basis points or less
Fed Fund "Turn"	50 basis points or less
Agency Notes	16 ticks or less
All Currency Futures	20 ticks or less
S&P 500 and E-mini S&P 500	6.00 index points or less
S&P/BARRA Growth	4.00 index points or less
S&P/BARRA Value	4.00 index points or less
S&P MidCap 400 and E-mini S&P MidCap 400	3.00 index points or less
Russell 2000 and E-mini Russell 2000	3.00 index points or less
Nasdaq-100 and E-mini Nasdaq-100	20.00 index points or less
Fortune e-50	6.00 index points or less
S&P TOPIX 150	3.00 index points or less
<u>S&P 500 Technology SPCTR</u>	<u>3.00 index points or less</u>
<u>S&P 500 Financial SPCTR</u>	<u>3.00 index points or less</u>
Long-Short Technology TRAKRS Index	10 cents or less
Goldman Sachs Commodity Index	1.50 index points or less
CME QBI	2.00 index points or less
CME Degree Days Index	10.00 index points or less
Pork Cutout	\$0.01 per pound or less
Lean Hogs	\$0.0097 per pound or less
Live Cattle	\$0.0097 per pound or less
Feeder Cattle	\$0.0097 per pound or less
NYMEX Light Sweet Crude Oil e-miNY	6 ticks or less
NYMEX Natural Gas e-miNY	6 ticks or less

S&P 500[®] TECHNOLOGY AND FINANCIAL SPCTR[™] FUTURES

September 18, 2002

Page 27 of 27

Option Contract Prices

Below 6	eligible for busting
6 through 10	3 ticks or less
11 through 20	4 ticks or less
21 through 50	5 ticks or less
51 through 100	7 ticks or less
101 and above	10 ticks or less

Combination Trades

All Eurodollar Combinations	2.5 basis points or less
Intra-Commodity (non-ED) Futures Spreads	5 ticks or less
Inter-Commodity (non-ED) Futures Spreads	the wider of the no bust ranges of the two individual legs

Please contact Brett Vietmeier, Associate Director, Equity Products at 312-930-3394; or, John Labuszewski, Director, Clearing Development at 312-466-7469 if you should have inquiries regarding this matter.