

February 28, 2006

NOTICE

CBOT 100 oz. GOLD FUTURES OPTIONS

Trading in CBOT[®] 100 oz Gold Futures Options will begin **THURSDAY, MARCH 2, 2006** (trade date March 3, 2006) at **6:18 p.m.** (Central Time).

Normal Trading Hours: 6:18 p.m. to 4:00 p.m. (Sun-Fri) e-cbot[®] (electronic)
(Central Time)

Ticker Symbol: OZG

Unit of Trading: One CBOT 100 oz. Gold futures contract

Description: Any time prior to expiration, the buyer of one 100 oz. Gold futures call (put) option may exercise that call (put) option to assume a long (short) position in one 100 oz. Gold futures contract of a specified month at a strike price set when the call (put) option was bought. The seller of one 100 oz. Gold call (put) option incurs the obligation of assuming a short (long) position in one 100 oz. Gold futures contract, upon exercise by a call (put) option buyer.

Tick Size: \$0.10 per troy ounce (\$10 per contract)

Trading Months: The current standard contract cycle of February, April, June, August, October and December. In addition to the current cycle of six contracts, the next four June and four December contracts will be available at all times. The serial option months (Jan, Mar, May, Jul, Sep and Nov) will be listed for a two-month trading period.

Strike Price Increments: Integral multiples of \$5 per ounce, \$10 per ounce and \$25 per ounce.

Premium Payment: The premium must be paid in full by each clearing member to the Clearing Services Provider and by each option customer to his futures commission merchant when the option is bought, or within a reasonable time thereafter.

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Last Trading Day:	The last trading day for standard options is the fourth business day prior to the first calendar day of the underlying CBOT 100 oz. Gold futures contract month. The last trading day for serial options is the fourth business day prior to the first calendar day of the serial option month. If this day (for standard or serial options) is a Friday or a day immediately prior to an Exchange holiday, the last trading day will be the previous business day.
Expiration:	Unexercised options expire at 7:00 p.m. on the last day of trading.
Exercise Procedure:	<p>The option buyer may exercise the option on any business day prior to the expiration by giving notice to the Clearing Services Provider by 6:00 p.m.</p> <p>After the close of trading on expiration day, all in-the-money options will be exercised automatically unless notice to cancel automatic exercise is given to the Clearing Services Provider by 6:00 p.m.</p>
Daily Price Limits:	None
Position Limits:	Spot month 3,000; Single month 6,000; All months combined 6,000. (Net equivalent futures)
Reportable Position:	200 or more puts or calls (long or short) in any contract month
Margins:	<p>*SPAN[®] system calculations (per Regulations 431.05 and 431.06). Margins on underlying futures as of February 28, 2006 are:</p> <p>Initial \$2,228/Maintenance & Hedge \$1,650</p>
Membership Series Eligible for Membership Privileges:	B-1 (Full) and B-5 (COM)

Paul J. Draths
Vice President and Secretary

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