



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 04-230

DATE: November 30, 2004

SUBJECT: **New Equity Option Spreads On CME Globex® -- Effective Sunday,
December 19, 2004**

Effective Sunday, December 19, 2004, CME will begin trading of five new equity option spreads on CME Globex®: Butterfly, horizontal, strangle, straddle and vertical spreads on CME E-mini™ S&P 500® ("ES") and CME E-mini Nasdaq 100® options will be available for trading.

For purposes of clearing, there are no systems implications. The option spreads will be cleared by posting the individual option legs as matched trade transactions, similar to the current procedures for futures spreads on GLOBEX. Separate, detailed notices have been sent to CME Clearing Firm Front Office (Globex) users and Market Data Distributors with their unique implications.

If you have any questions regarding this notice, please contact:

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