

## Advisory Notice

Clearing House

TO: Clearing Member Firms

FROM: Clearing House Department

ADVISORY #: 06-216

DATE: August 30, 2006

SUBJECT: Additional .05 Strike Prices in E-mini<sup>®</sup> and Regular NASDAQ Options – ***Effective Friday, September 1, 2006***

On ***Thursday evening, August 31, 2006*** (trade date Friday, September 1, 2006), CME<sup>®</sup> will extend the listing of strike prices at .05 intervals in the E-mini and Regular NASDAQ options.

For E-mini NASDAQ options, exclusively on CME Globex<sup>®</sup>, the .05 interval strikes will be extended to the second March quarterly contract. This will add approximately 41 additional strike prices to that contract. Additionally, the two E-mini<sup>®</sup> NASDAQ serial months will assume .05 interval strike prices when the second March quarterly is the underlying contract. The second March quarterly contract month options are not currently listed on CME Globex.

For the regular NASDAQ options, exclusively on the Trading Floor, the .05 interval strikes will be extended to the second March quarterly contract (which would include the two underlying serial months). This will add approximately 135 additional strikes across the three contract months.

The following table displays the strike listing rules change:

Options Contracts	Current Listings	As Amended on Sept. 1
NASDAQ 100	15% referencing index, strikes divisible by 25; 7.5% referencing index, strikes divisible by 5 added in lead March quarterly	15% referencing index, strikes divisible by 25. 7.5% referencing index, strikes divisible by 5 added in second March quarterly.
E-mini NASDAQ 100	Strikes divisible by 25 in a range of 100 index points. Strikes divisible by 5 in a range of 100 index points added in lead March quarterly.	Strikes divisible by 25 in a range of 100 index points. Strikes divisible by 5 in a range of 100 index points added in second March quarterly.

If you have any questions regarding this notice, please contact Ariel Hantin at 312.559.4951.