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Advisory Notice

Clearing House

TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 06-83

DATE: April 3, 2006

SUBJECT: Second Quarter 2006 Price Limits for the Domestic Equity Index Futures Contracts—
Effective Today

Starting with today's trade date, April 3 2006, price limits for Domestic Equity Index futures contracts have been revised, per the levels shown in Exhibit I. Please note that these limits shall be in force for the balance of the 2nd calendar quarter, 2006.

Exchange rules call for the limits to be re-calculated quarterly at the close of business on the day preceding the commencement of a new calendar quarter. Note that stock index price limits are generally revised upwards from the limits that were in force during the previous calendar quarter.

The Exchange's price limits are re-assessed quarterly rather than established at fixed levels insofar as fixed limits are not responsive to on-going market fluctuations. CME Rules are designed to coordinate with circuit breaker provisions as applied by the New York Stock Exchange (NYSE).

The NYSE enforces limits at 10%, 20% and 30% declines of the Dow Jones Industrial Average (DJIA), calculated at the beginning of each calendar quarter, using the average closing value of the DJIA for the prior month, rounded to the nearest 50 points. Limits in force during the current quarter are 1,100, 2,250 and 3,350 (limits were at 1,100, 2,150 and 3,250 index points during the previous calendar quarter).

The NYSE also places certain restrictions or "collars" on index arbitrage activity in the event of a 2% price advance or decline per NYSE Rule 80A. The 2% trigger for the application of Rule 80A is 160 NYA points (the trigger stood at a level of 150 index points during the previous calendar quarter).

If you have any questions regarding this notice, please contact Laura Sutor at 312.648.5480, email lsutor@cme.com. Thank you.

EXHIBIT I

2nd Quarter 2006 Stock Index Price Limits and Bands

Contracts	5% Limit	10% Limit	15% Limit	20% Limit	2x No Bust Band	4x No Bust Band
S&P 500 [®] & E-mini [™]	65.00	130.00	195.00	260.00	12.00	na
MidCap 400 [™] & E-mini	37.00	75.00	112.00	150.00	8.00	na
S&P/Citigroup Growth [™]	30.00	60.00	90.00	120.00	8.00	na
S&P/ Citigroup Value [™]	32.00	65.00	97.00	130.00	8.00	na
E-mini Russell 1000 [®]	35.00	70.00	105.00	140.00	8.00	na
Russell 2000 [®] & E-mini	35.00	70.00	105.00	140.00	8.00	na
NASDAQ-100 [®] & E-mini	80.00	160.00	240.00	320.00	24.00	na
E-mini NASDAQ Composite [®]	115.00	230.00	345.00	460.00	24.00	na
E-mini NASDAQ Biotechnology [®]	40.00	80.00	120.00	160.00	24.00	na
S&P 500 Financial SPCTR [™]	22.00	44.00	66.00	88.00	6.00	na
S&P 500 Technology (Telecom/IT) SPCTR [™]	12.00	24.00	36.00	48.00	6.00	na
S&P Smallcap 600 [™]	19.00	38.00	57.00	76.00	8.00	na
All TRAKRS SM	na	na	na	na	na	1.00