



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 04-206

DATE: November 10, 2004

SUBJECT: NEW E-MINI NASDAQ 100 OPTIONS ON FUTURES – **EFFECTIVE SUNDAY, NOVEMBER 21, 2004**

NEW CONTRACT NOTICE

CONTRACT NAME: E-Mini NASDAQ 100 Index Options on Futures

LISTING DATE: **Sunday, November 21, 2004**

DESCRIPTION: Option on one E-mini NASDAQ 100 futures contract.

CONTRACT SIZE: One E-mini NASDAQ 100 Index Futures Contract, equivalent to \$20 x NASDAQ 100 Index

GLOBEX TRADING HOURS: Monday through Thursday, 5:00 p.m. – 3:15 p.m. & 3:30 p.m. – 4:30 p.m. the next day; shutdown period from 4:30 p.m. to 5:00 p.m. nightly; Sunday & Holidays 5:00 p.m. – 3:15 p.m. the next day.

VALID CONTRACT MONTHS: All twelve calendar months.

INITIAL CONTRACT MONTHS: 2 Quarterlies (Dec 2004 & Mar 2005) and 2 Serials (Jan 2005 & Feb 2005).

COMMODITY CODE: NQ Puts/Calls.

TICKER SYMBOL: NQ Puts/Calls.

MINIMUM PRICE INTERVALS:	.05 Index Points or \$1.00; Cabinet = 0.025 Index Points or \$0.50.
DOLLAR VALUE PER TICK:	\$1.00
EXERCISE PRICE INCREMENTS:	10 Index Points, e.g., 1500, 1510, 1520, etc.
EXERCISE PRICE LISTING RULES:	The Exchange will list the exercise price that is nearest to the at-the-money price, and 10 exercise prices above and 10 below that exercise price.
EXERCISE:	American Style. All in-the-money options are automatically exercised at expiration in the absence of contrary instructions. Options may be exercised until 7:00 p.m. Central Time on any business day the option is traded.
TERMINATION OF TRADING:	Third Friday of the contract month.
POSITION LIMITS:	5,000 Standard Sized NASDAQ 100 contracts or the combined futures equivalent.
MINIMUM REPORTABLE LEVEL:	25 Standard Sized NASDAQ 100 contracts or the combined futures equivalent..
CFTC REPORTABLE NUMBER:	Contact Judy Sepsey, CFTC, at Maggie Sweet at 312-596-0609.
PERFORMANCE BOND REQUIREMENTS:	To be published by the Clearing House.
CLEARING FEES:	To be published by the Audit Department.
PRICE CONVENTIONS:	

	Strike Price	Premium
Actual Price	1520	23.25
TREX/TES Format	1520	2325
Trade Register File	1520	2.325
Settlement Price File	1520	2325
SPAN File	1520	2325
GLOBEX Price Entry	1520	2325
GLOBEX Cabinet Price	n/a	0 (zero)
APS File Format	1520	2325

FOR FURTHER INFORMATION, CONTACT:

cme.com Inquiries	Customer Service	(800) 331-3332
General Information:	Lisa Amato	(312) 338-2654
	Steve Mazur	(312) 930-2035
GLOBEX Information:	GLOBEX Control Center	(312) 456-2391
Performance Bond Information:	Risk Management Dept.	(312) 648-3888
Position Limits:	Ken Lovett	(312) 648-3259

Thank you.