

Market Data Operations

Date: September 4, 2008
Notice #: Q2008-178
Subject: NASDAQ and S&P Midcap 400 Strike Range Listing Rule Change – *Effective September 22, 2008*

Effective September 22, 2008, customer demand necessitates changes to equity option strike range listing rules in the NASDAQ 100 (ND), E-Mini NASDAQ 100 (NQ), S&P MidCap 400 (MD), and E-mini S&P MidCap 400 (EMD). The strike changes will be available in the New Release on September 8, 2008, and are detailed in the table below:

Product	Current	Proposed
NASDAQ 100	30 percent of the NASDAQ 100 @ 25 point intervals 7.5 percent of the NASDAQ 100 @ 5 point intervals when contract becomes second nearest month	30 percent of the NASDAQ 100 @ 10 point intervals
E-Mini NASDAQ 100	30 percent of the NASDAQ 100 @ 25 point intervals 7.5 percent of the NASDAQ 100 @ 10 point intervals	30 percent of the NASDAQ 100 @ 10 point intervals
S&P MidCap 400	10 percent of the S&P MidCap 400 @ 5 point intervals	20 percent of the S&P MidCap 400 @ 5 point intervals
E-mini S&P MidCap 400	10 percent of the S&P MidCap 400 @ 5 point intervals	20 percent of the S&P MidCap 400 @ 5 point intervals