



Chicago Mercantile Exchange

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August 28, 2006

Ms. Eileen Donovan
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

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RE: Section 5c(c)(1), Part 40.6 – Additional options listings on
NASDAQ 100 and E-Mini NASDAQ 100 futures contracts.
CME Submission# 06-74.

Dear Ms. Donovan:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) hereby notifies the Commission of additional options listings on the NASDAQ 100 and E-Mini NASDAQ 100 futures contracts.

The Exchange certifies that these amendments comply with the Act and rules thereunder.

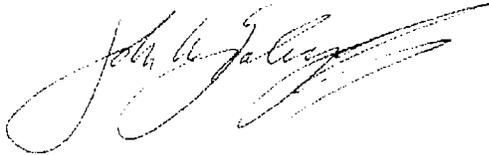
Due to an increase in customer demand for additional strikes in the NASDAQ 100 and the E-Mini NASDAQ 100 options on futures contracts, CME will list nickel strikes in the deferred contract months. These additional strikes will be available for trading on Friday, September 1, 2006. The table below illustrates the contracts as amended with the rule language following.

Options Contracts	Current Listings	As Amended
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

Additional strikes NASDAQ 100 contracts
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If you require any additional information regarding this action, please do not hesitate to contact Ms. Ariel Hantin, Senior Research Analyst, at 312-559-4951. Please reference our CME Submission #06-74 on all future correspondence regarding this notification.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski". The signature is fluid and cursive, with a long horizontal stroke extending to the right.

John W. Labuszewski, Director
Research & Product Development

cc: Mr. Thomas M. Leahy and Mr. Steven B. Benton
CFTC Division of Market Oversight, Product Review & Analysis Section

Text of Rule Amendments
(Additions are underlined, deletions are bracketed and overstruck.)

Chapter 357A
Options on NASDAQ 100 Index Futures

357A01.E. Exercise Prices

1. Options in the March Quarterly Cycle

The exercise prices shall be stated in terms of the NASDAQ 100 futures.

A referencing index shall be determined each quarter on the day prior to the expiration of the March Quarterly futures contract and shall equal the daily settlement price of the nearest expiring NASDAQ 100 Index futures contract. The chosen referencing index will then be used to determine the strike listing range for all listed contracts. The index points are rounded to the nearest integer.

At the commencement of trading, the Exchange shall list all exercise prices in a range of 15 percent of the referencing index above and below the previous day's settlement price of the underlying futures contract that are integers divisible by 25 without remainder, e.g. 1500, 1525, 1550, etc.

When a contract month becomes the second nearest [~~expiring~~] contract month, the Exchange shall add exercise prices at an interval that is an integer divisible by 5 without remainder in a range of 7.5 percent of the referencing index above and below the previous day's settlement price of the underlying futures contract.

Thereafter, when a settlement price in the underlying futures contract occurs at, or passes through, any exercise price, the Exchange shall add, on the next trading day, all eligible exercise prices in the corresponding range. New options may be listed for trading up to an including the termination of trading.

Exchange Staff, under delegated authority from the Board may modify the provisions governing the establishment of exercise prices as it deems appropriate.

Chapter 359A
Options on E-Mini NASDAQ 100 Index Futures

359A01.E. Exercise Prices

1. Options in the March Quarterly Cycle

The exercise prices shall be stated in terms of the E-Mini Nasdaq 100 Index futures contract. At the commencement of trading, the Exchange shall list all exercise prices that are integers divisible by 25 without remainder, e.g. 2000, 2025, 2050, etc, in a range of 100 index points above and below the previous day's settlement price of the E-Mini Nasdaq 100 Index futures contract.

When a contract month becomes the second nearest [~~expiring~~] contract month, the Exchange shall add exercise prices at an interval that is an integer divisible by 5 without remainder in a range of 100 index points above and below the previous day's settlement price of the underlying futures contract.

Thereafter, when a daily settlement price in the underlying futures contract occurs at, or passes through, any exercise price, the Exchange shall list, on the next trading day, all eligible exercise prices in the corresponding ranges.

Exchange Staff, under delegated authority from the Board may modify the provisions governing the establishment of exercise prices as it deems appropriate.

Clean Copy of Rule Amendments

Chapter 357A **Options on NASDAQ 100 Index Futures**

357A01.E. Exercise Prices

1. Options in the March Quarterly Cycle

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A referencing index shall be determined each quarter on the day prior to the expiration of the March Quarterly futures contract and shall equal the daily settlement price of the nearest expiring NASDAQ 100 Index futures contract. The chosen referencing index will then be used to determine the strike listing range for all listed contracts. The index points are rounded to the nearest integer.

At the commencement of trading, the Exchange shall list all exercise prices in a range of 15 percent of the referencing index above and below the previous day's settlement price of the underlying futures contract that are integers divisible by 25 without remainder, e.g. 1500, 1525, 1550, etc.

When a contract month becomes the second nearest contract month, the Exchange shall add exercise prices at an interval that is an integer divisible by 5 without remainder in a range of 7.5 percent of the referencing index above and below the previous day's settlement price of the underlying futures contract.

Thereafter, when a settlement price in the underlying futures contract occurs at, or passes through, any exercise price, the Exchange shall add, on the next trading day, all eligible exercise prices in the corresponding range. New options may be listed for trading up to an including the termination of trading.

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Chapter 359A **Options on E-Mini NASDAQ 100 Index Futures**

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When a contract month becomes the second nearest contract month, the Exchange shall add exercise prices at an interval that is an integer divisible by 5 without remainder in a range of 100 index points above and below the previous day's settlement price of the underlying futures contract.

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