



Special Executive Report

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Update on CME Equity Index options Strike Listing Rules

Please note that the Exercise price rule language for all CME Equity Index options contracts has been updated in order to make it more comprehensible. Please also note that effective today, November 30, 2005, all serial option strike listings will mimic their respective quarterly listings. Please reference the CME Rulebook at <http://rulebook.cme.com/> for more information on the strike listing rules.

For more information, please do not hesitate to call Ariel Hantin, Senior Research Analyst, Research & Product Development at 312-559-4951.