



20 South Wacker Drive  
Chicago, IL 60606-7499  
www.cme.com

312/930.1000 tel/  
312/466.4410 fax

October 11, 2004

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

2004 OCT 12 AM 7:46

RECEIVED  
C.F.T.C.

RE: Section 5c(c)(1), Part 40.6 – Notification of Intent to Defer  
European Style Options on Equity Index Futures.  
CME Submission 04-101.

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) hereby notifies the Commission of its intent to defer listing European Style Options on Equity Index Futures. The Exchange certifies that this action neither violates nor is inconsistent with any provision of the Commodity Exchange Act or of the rules thereunder.

CME intends to stay the effectiveness of the original submission # 04-82 to list European Style Options on Equity Indexes. As such, the rules governing the options on equity index futures prior to the amendment remain in effect. Thus, on October 18, 2004, the following options contract months listed for trading shall remain American Style.

January 2005 and March 2005 Options on E-mini S&P 500, S&P 500/Barra Value, S&P 500/Barra Growth Index Futures

The following American Style options, previously scheduled to be listed for trading on October 18, 2004, shall be listed that day following previously disclosed listing plan:

January 2005 Options on S&P 500, S&P MidCap 400, Russell 2000, NASDAQ-100® and Nikkei 225 Index Futures

Further, the Exchange resolves to defer the listing of the following options until further notice:

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September 2005 Options on S&P 500, S&P MidCap 400, and Russell 2000 Index  
Futures

If you require any additional information regarding this action, please do not hesitate to contact Mr. Richard Co, Director at 312-930-3227 or via e-mail at [rco@cme.com](mailto:rco@cme.com). Please reference our CME Submission #04-101 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 large loop at the end.

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