



CHICAGO MERCANTILE EXCHANGE

30 South Wacker Drive, Chicago IL 60606-7499, Tel. 312-930-1000

November 19, 2003

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

**RE: Cross-Margining Program –
Options Clearing Corporation (“OCC”) and
New York Clearing Corporation (“NYCC”)
Submission No. 03-102**

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) hereby notifies the Commission that the Exchange has approved the addition of new contracts to the CME/OCC/NYCC Cross-Margining Program. CME proposes to add futures on the Nasdaq Composite Index® to the cross-margining program. Also, as a result of the common clearing link between CME and the Chicago Board of Trade (“CBOT”), CME proposes to add futures on the CBOT Dow Jones Industrial AverageSM and put and call options on such futures. A current list of Eligible Products for the cross-margining program is attached.

The Exchange certifies that this revision neither violates nor is inconsistent with any provision of the Commodity Exchange Act or of the rules and regulations thereunder.

If you have any questions regarding this matter, please call me at (312) 648-5422.

Sincerely,

/S/ Stephen M. Szarmack

cc: Mr. David Van Wagner
Mr. Tobey Kaczensky
CFTC Division of Trading and Markets
CFTC - Chicago Regional Office

SMS/mmm/3597 SUB 03-102

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EXHIBIT A

Date: November 4, 2003

LIST OF ELIGIBLE CONTRACTS

<u>OCC</u>	<u>CME</u>	<u>NYCC</u>
Put and Call Options on:	S&P 500 Futures	New York Stock Exchange Composite Index Futures
- S&P 100 Index	Put and Call Options on S&P 500 Futures	Put and Call Options on New York Stock Exchange Composite Index Futures
- S&P 500 Index	Financial Times 100 Index Futures	Russell 1000 Index Futures
- Major Market Index	Put and Call Options on Financial Times 100 Index Futures	Put and Call Options on Russell 1000 Index Futures
- New York Stock Exchange Composite Index	S&P MidCap 400 Index Futures	Russell 1000 Value Index Futures
- Financial News Composite Index	Put and Call Options on S&P MidCap 400 Index Futures	Put and Call Options on Russell 1000 Value Index Futures
- Institutional Index	Russell 2000 Index Futures	Russell 1000 Growth Index Futures
- Financial Times 100 Index	Put and Call Options on Russell 2000 Index Futures	Put and Call Options on Russell 1000 Growth Index Futures
- S&P MidCap 400 Index	Major Market Index Futures	
- Russell 2000 Index	Put and Call Options on Major Market Index Futures	
- Value Line Index	Nikkei 300 Index Futures	
- Wilshire Small Cap Index	Put and Call Options on Nikkei 300 Index Futures	
- Big Cap Index	Nikkei 225 Index Futures	
- Nikkei 300 Index	Put and Call Options on Nikkei 225 Index Futures	
- The Japanese Index	S&P Barra Growth Index Futures	
- U.S. Top 100 Index	Put and Call Options on S&P/Barra Growth Index Futures	
- S&P 600 Small Cap Index	S&P Barra Value Index Futures	
- S&P Barra Growth Index		
- S&P Barra Value Index		

LIST OF ELIGIBLE CONTRACTS

OCC

- NASDAQ 100 Index
- National OTC Index
- AMEX Mexico Index
- Mexico Index Options
- Indice de Precios Y Cotizaciones
- Dow Jones & Co. Taiwan Index
- Morgan Stanley Multinational Index
- Dow JonesSM Industrial Average
- NASDAQ 100 Index Spiders
- PHLX OTC Prime Index
- iShares S&P 100 Index Fund
- Diamonds Trust
- iShares Russell 1000
- iShares Russell 1000 Value Index
- iShares Russell 1000 Growth Index
- Russell 3000® Index
- Russell 1000® Index
- Russell Midcap® Index
- Russell 1000® Growth Index
- Russell 1000® Value Index
- Russell 2000® Growth Index

CME

- Put and Call Options on S&P Barra Value Index Futures
- NASDAQ 100 Index Futures
- Put and Call options on NASDAQ 100 Index Futures
- Indice de Precios Y Cotizaciones Futures
- Put and Call Options on Indice de Precios Y Cotizaciones Futures
- Dow Jones & Co. Taiwan Index Futures
- Put and Call Options on Dow Jones & Co. Taiwan Index Futures
- Fortune e-50 Index Futures
- S&P SmallCap 600 Index™ Futures
- Put and Call Options on S&P SmallCap 600 Index™ Futures
- S&P 500 Tech-Comm Index™ Futures
- Put and Call Options on S&P 500 Tech-Comm Index™ Futures
- S&P 500 Financial Index™ Futures
- Put and Call Options on S&P 500 Financial Index™ Futures
- Russell 1000 Index Futures
- Nasdaq Composite Index®
- The CBOT® Dow Jones Industrial AverageSM Index Futures

NYCC

OCC

- Russell 2000® Value Index
- Russell 3000® Growth Index
- Russell 3000® Value Index
- Russell Midcap® Growth Index
- Russell Midcap® Value Index
- Nasdaq Composite Index®
- iShares Russell 2000 Growth Index
- iShares Russell 2000 Value Index
- iShares Russell Midcap Growth Index
- iShares Russell Midcap Value Index
- iShares Russell Midcap Index

CME

Put and call options on the
CBOT® Dow Jones Industrial AverageSM
Index Futures

NYCC