



400 S. La Salle
Chicago, IL 60605

Regulatory Circular RG06-30

Date: March 27, 2006
To: Members
From: Trading Operations
Re: Change to Electronic Order Allocation Methodology for Certain Classes

Effective March 29, 2005, for the classes listed below, the Exchange is modifying the order allocation methodology employed for the allocation of electronic orders sent to the Exchange that are automatically executed by the Hybrid System (pursuant to Rules 6.45A and 6.45B). At that time, for the subject classes, orders will be allocated corresponding to the size of each quote/order at the best price. Public customer priority and the Participation Entitlement (applicable to the DPM Complex and Preferred Order recipients) shall remain in place.

If you have any questions please call Anthony Montesano at (312) 786-7365.

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