



Special Executive Report

S-4623

October 8, 2007

STRIKE PRICES ADDED FOR OPTIONS ON CANADIAN DOLLAR FUTURES, EFFECTIVE SUNDAY, OCTOBER 7, 2007, FOR CME GLOBEX® TRADING, AND MONDAY, OCTOBER 8, 2007, FOR OPEN OUTCRY TRADING

Effective Sunday, October 7, 2007, for trading on CME Globex® and Monday, October 8, 2007, on the open outcry trading floor, CME Group listed additional strikes for trading in Canadian dollar options in response to customer demand.

Now the exchange will list the strike price nearest the previous day's settlement price plus the next 24 strike prices above and next 24 strike prices below. Previously, the exchange listed on the trading floor the strike price nearest the previous day's settlement price and the next 16 strike prices higher and the next 16 strike prices lower. CME Group has adopted amendments to Rule 252A02, under the CFTC exchange certification procedure. The additional strike price range will apply to quarterly, serial and weekly options on Canadian dollar futures, both for the American and European-style exercise contracts. The strike price interval for Canadian dollar options is unchanged at \$0.005 per Canadian dollar.

The amendments are as follows, with additions underlined and deletions brackets and overstruck.

252A02. LISTING OF EXERCISE PRICES

1. Monthly Options in the March Quarterly Cycle ("Quarterly Options")

At the commencement of trading in a contract month, the Exchange shall list put and call options at the regular exercise price that is nearest the previous day's settlement price of the underlying futures contract. For options on Canadian dollar futures, the Exchange shall list put and call options at the next ~~[sixteen]~~ twenty-four higher and next ~~[sixteen]~~ twenty-four lower regular exercise prices.

When a sale, bid, offer, or settlement price in the underlying futures occurs within half a regular exercise price interval of the ~~[sixteenth]~~ twenty-fourth highest or ~~[sixteenth]~~ twenty-fourth lowest existing regular exercise prices for options on Canadian dollar futures, put and call options at the next higher or next lower regular exercise price shall be listed for trading on the next trading day. New options may be listed for trading up to and including the termination of trading.

The Board may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of rule is unchanged.]

If you have any questions, please contact Craig LeVeille, Director, FX Products, at 312-454-5301 or Steve Youngren, Associate Director, Financial Product Development, at 312-930-4583.