



Special Executive Report

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January 19, 2007

FOREIGN EXCHANGE OPTION SPREADS AVAILABLE ON CME GLOBEX® **EFFECTIVE SUNDAY, FEBRUARY 4, 2007**

Effective Sunday, February 4, 2007 (trade date February 5, 2007), CME will make the following CME Foreign Exchange (FX) options spreads available for trading on the CME Globex platform: Straddles (spread type ST), Strangles (spread type SG) and Vertical spreads (spread type VT).

These products will be available for testing in the certification environment on Monday, January 22, 2007.

The following table identifies the specific foreign currency options contracts included in this implementation:

Contract Name	American-Style Expiration/Product Code	European-Style Expiration/Product Code
CME Euro FX Options	6E	XT
CME Japanese Yen Options	6J	XJ
CME British Pound Options	6B	XB
CME Swiss Franc Options	6S	XS
CME Canadian Dollar Options	6C	XD
CME Australian Dollar Options	6A	
CME New Zealand Dollar Options	6N	
CME Mexican Peso Options	6M	
CME Russian Ruble Options	6R	

If you have any questions, please contact Scott Brusso, Director, Foreign Exchange, at (312) 930-3133, or Lori Aldinger, Associate Director, Financial Product Development, at (312) 930-2337.