



Special Executive Report

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

312/930.1000 tel
312/466.4410 fax

S-4542

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APRIL 2007 FOREIGN EXCHANGE OPTIONS EXPIRATION CLARIFICATION

The termination of trading day for the April 2007 CME Foreign Exchange (FX) options, first listed for trading on Monday, January 8, 2007, is Thursday, April 5, 2007. Expiring April 2007 FX serial options contracts will be auto-exercised or abandoned, in absence of any contrary instructions, on Thursday, April 5th based on the underlying futures settlement price on that day. Please note that the Exchange will announce on Monday, February 5, 2007, in the February 2007 *CME Update*, that foreign exchange and interest rate products traded on the CME Trading Floor will be open for an abbreviated trading session until 10:00 a.m. (10:15 a.m. on CME Globex[®]) Central Time on Good Friday, April 6, 2007. However, the termination of trading for the serial CME FX options shall not be affected and will remain Thursday, April 5, 2007.

Please note also that the revised CME 2007 Good Friday Holiday Schedule was approved recently, given that the March 2007 Unemployment Report (Employment Situation) will be released at 7:30 a.m. Central Time on Friday, April 6th (Good Friday). The revised schedule will be described in detail in the February 2007 *CME Update*.

If you have any questions, please contact Steve Youngren, Associate Director, Financial Product Development, at (312) 930-4583, or Scott Brusso, Director, Foreign Exchange, at (312) 930-3133.

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