



## Advisory Notice

Clearing House

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TO: All Firm Personnel  
Service Bureau Representatives  
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 04-130

DATE: July 22, 2004

SUBJECT: **Australian Dollar and New Zealand Dollar Options to be Listed on GLOBEX® - Effective Sunday, July 25, 2004**

**Effective Sunday, July 25, 2004** (for the trade date of Monday, July 26, 2004), Australian dollar and New Zealand dollar options will be listed on GLOBEX. Recently, there has been interest in these additional listings.

### **Contract Months**

The Exchange will list one March quarterly option and two serial options on GLOBEX.

### **Strike Prices**

In addition, at the commencement of trading in a contract month for Australian dollar and New Zealand dollar options on GLOBEX, the Exchange will list put and call options at the regular exercise price that is nearest the previous day's settlement price of the underlying futures contract and the next four higher and the next 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 fourth highest or fourth lowest existing regular exercise price, 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.

If you have any questions regarding this notice, please contact Lisa Amato at 312.338.2654 or email [lamato@cme.com](mailto:lamato@cme.com). Thank you.