



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 04-151

DATE: September 24, 2004

SUBJECT: **REMINDER: Change to Mexican Peso Options Strike Price Intervals – Effective Monday, September 27, 2004**

Effective Monday, September 27, 2004 (Sunday, September 26, 2004 on GLOBEX®), the strike price interval for Mexican peso options will be decreased to \$.000625. Previously, the strike price interval had been set at \$.001250. This change is effective for both GLOBEX and the open outcry market. Examples of the strike price format are:

Actual Strike Price	Clearing Format	Decimal Locator
\$.088125	0881	6
\$.088750	0887	6

In addition to maintaining the current strike price range, the number of strikes listed above and below the previous day's settlement price of the underlying futures contract on the trading floor will be doubled. For the initial put and call strike prices for Mexican peso options traded on the floor, the Exchange will now 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 twenty-four higher and the next twenty-four lower regular exercise prices. There will be no change in number of strike price listings for Mexican peso options traded on GLOBEX.

Please note that this change does not impact the decimal locator, which remains at 6.

If you have any questions regarding this notice, please contact Laura Sutor at 312.648.5480, email lsutor@cme.com, or Lisa Amato at 312.338.2654, email lamato@cme.com.
Thank you.