

Advisory Notice

Clearing House

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

312/930.3170 *tel*
312/930.3187 *fax*

TO: Clearing Member Firms, Out-trade Personnel
FROM: Clearing House Department
ADVISORY #: 06-24
DATE: 2/2/06
SUBJECT: **Unaccepted Flex Trades on Blue-Bar Out-trades**

Effective on February 3, 2006, unmatched flex option trades will appear on the blue-bar out-trade reports (BXTP715 & BXTP720). These unmatched trades represent any unclaimed flex trade in the Front-End Clearing System. Unmatched flex options will print on a separate page following the standard options (i.e. T-bond options, Ten yr options, T-Bond Flex, Ten yr Flex) American style followed by European style on separate pages. Unclaimed flex trades will still need to be re-entered to FEC to be claimed on the next business day.

Attached for you reference is a sample page.

If you have any questions please call Clearing Customer Support at 312.207.2525