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Advisory Notice

Clearing House

TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 06-69

DATE: March 23, 2006

SUBJECT: Additional Strikes to be Added for Canadian Dollar Options Traded on CME Globex®--
EFFECTIVE Sunday, April 2, 2006 for Trade Date Monday, April 3, 2006

Effective Sunday, April 2, 2006 (for the trade date of Monday, April 3, 2006), additional strikes will be listed for Canadian Dollar options traded on CME Globex. There will be no change in strike listings for Canadian dollar options traded on the floor. Recently, there has been interest in these additional listings. For Canadian Dollar options traded on CME Globex, 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 six higher and the next six lower regular exercise prices. Previously, the Exchange listed 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 three higher and the next three lower regular exercise prices.

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.