

Advisory Notice

Clearing House

TO: Clearing Member Firms
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 06-139

DATE: June 2, 2006

SUBJECT: CME® to Add Quarterly Option Contract Month to Four Currency Contracts on CME Globex®
– **Effective Sunday, June 18, 2006**

Effective Sunday, June 18, 2006 (for trade date, Monday, June 19, 2006), CME will add an additional March quarterly cycle (March, June, September, December) contract month to the Australian Dollar, British Pound, Canadian Dollar, Japanese Yen and Swiss Franc options traded on CME Globex. This will bring the total to two Serial and two Quarterly contract months for these Currency contracts. There will be no change in contract month listings for these options traded on the CME Trading floor. Recently, there has been interest in these additional listings. For Australian Dollar, British Pound, Canadian Dollar, Japanese Yen and Swiss Franc options traded on CME Globex, the Exchange will now list two March quarterly cycle contract months. Previously, the Exchange listed one March quarterly cycle contract month for these options on CME Globex. Please note that the Globex hours remain unchanged.

Please reference the chart below for further explanation:

Options Product	GBX Group	# Now Listed	Increased # Options	Total Options Listed
Australian Dollar	ZA	54 (4 Up ATM 4 Dn)	18 (4 Up ATM 4 Dn)	72
British Pound	OB (oh-B)	102 (8 Up ATM 8 Dn)	34 (8 Up ATM 8 Dn)	136
Canadian Dollar	OV (oh-V)	78 (6 Up ATM 6 Dn)	26 (6 Up ATM 6 Dn)	104
Japanese Yen	OJ (oh-J)	102 (8 Up ATM 8 Dn)	34 (8 Up ATM 8 Dn)	136
Swiss Franc	OF (oh-F)	54 (4 Up ATM 4 Dn)	18 (4 Up ATM 4 Dn)	72
Total Listed		390	130	520

FOR FURTHER INFORMATION, CONTACT:

cme.com Inquiries
General Information:

Globex Information:
Performance Bond Information:
Position Limits:
Settlement/Delivery Information:

Customer Service
Products & Services or
Clearing House
Globex Control Center
Risk Management Dept.
Ken Lovett
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Thank you.