

Advisory Notice

Clearing House

Date: January 31, 2007	Update #2: CME New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
Listing Date	Sunday, February 4, 2007 (trade date February 5, 2007)					
Contract Name	CME EuroYen 1-Year Mid-Curve Options NP 07-02					
Description	An Option on a Euroyen Time deposit having a principal value of 100,000,000 Japanese yen with a three-month maturity one year out from the expiration of the option.					
Instrument Type	Options on futures					
Product Code(s)	J0 (Jay – zero)					
Ticker Symbol(s)	EJ0 (ee-jay-zero)					
Trading Venue	CME Globex®					
Trading Hours	Sunday through Thursday, 5:00 p.m. Central Time (CT) – 4:00 p.m. CT the following day. Shutdown period from 4:00 p.m. to 5:00 p.m. CT nightly; on Fridays, CME Globex platform closes at 4:00 p.m. and reopens on Sundays at 5:00 p.m.					
Contract Size	One Euroyen futures contract					
Valid Contract Months	Two months in the March Quarterly cycle, two months not in the March Quarterly Cycle (serial months).					
Initial Contract Months	Mar, Apr, May & Jun '07					
Minimum Price Intervals	½ point (.005) or 1,250 yen					
Value Per Tick	1,250 Yen					
Exercise Style	American Style: An option may be exercised on any business day that the option is traded.					
Exercise Price Intervals and Listings	Exercise prices will be stated at intervals whose last two digits are 00, 25, 50 and 75 (twenty-five point exercise prices) for all IMM Index levels, e.g., 88.00, 88.25, 88.50, 88.75, etc. and for the nearest 2 serial and nearest 2 March quarterly cycle expirations; 0.125 intervals .					
Termination of Trading	Options in the March Quarterly Cycle shall terminate at the same date and time as the underlying futures contract. Options not in the March Quarterly Cycle will terminate at the close of trading on the Friday preceding the third Wednesday of the contract month.					
Final Settlement Price	The final settlement price shall be the Final Settlement Figure for the Three-Month Euroyen futures contract as determined by the Singapore International Monetary Exchange.					
Position Limits	5,000 futures equivalent contracts					
Minimum Reportable Level	25 contracts.					
Price Banding	Same as full-sized EuroYen future contract: 10 ticks					
Delivery	Cash-settled					
Price Conventions	Options Trade Price	Options Strike Price		Information Contacts		
Actual Price	02.7500	98.25		Cme.com Inquiries	Customer Service	(800) 331-3332
FEC	0027500	9825		General Information	Products & Services	(312) 930-8213
TREX	0027500	9825			Clearing House	(312) 207-2525
Unmatched Trade Notice	N/A	N/A		Globex Information	Globex Control Center	(312) 456-2391
Trade Register Report	02.7500	98.25		Performance Bond Information	Risk Management Dept.	(312) 648-3888

Advisory Notice
Clearing House

FIXML Trade Register File	02.7500	98.25		Position Limits	Market Regulation	(312) 648-3259
----------------------------------	---------	-------	--	------------------------	-------------------	----------------

Settlement Price File	0027500	9825		Clearing Fees	Clearing Fee Hotline	(312) 648-5470
SPAN File	0027500	9825		CFTC Reportable Levels	Market Regulation	(312) 596-0609
CME® Globex®	27.5	9825				