



Special Executive Report

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ADDITIONAL STRIKES TO BE ADDED FOR BRITISH POUND AND JAPANESE YEN OPTIONS TRADED ON GLOBEX®, EFFECTIVE MONDAY, MAY 10, 2004

Effective Monday, May 10, 2004, additional strikes will be listed for British pound and Japanese yen options traded on GLOBEX. There will be no change in strike listings for British pound or Japanese yen options traded on the floor. Recently, there has been interest in these additional listings. For British pound and Japanese yen options traded on 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 eight higher and the next eight 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 four higher and the next four lower regular exercise prices.

If you have any questions, please contact Scott Brusso, Director, Foreign Exchange Products, at (312) 930-3133, or Steven Youngren, Associate Director, Financial Product Development, at (312) 930-4583.