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May 18, 2007

Ms. Eileen Donovan
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21<sup>st</sup> Street, NW
Washington, DC 20581

RE: Section 5c(c)(1) and Regulation Section 40.6. Amendments to CME Rules 418A01.E. Exercise Prices and 402A01.E. Exercise Prices. Clarification of Implementation Date for Zero Strike Prices in Options on CME Snowfall Index Futures and Options on CME Seasonal Strip Snowfall Index Futures. Addendum to CME Submission #07-35.

Dear Ms. Donovan:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") wishes to clarify the implementation date provided in CME Submission #07-35 dated May 1, 2007. The implementation date for zero strike prices in Options on CME Snowfall Index Futures and Options on CME Seasonal Strip Snowfall Index Futures will be Monday, June 18, 2007. The November 2007 and subsequent contract months were listed for trading on Monday, May 7, 2007, but without the ability to trade zero strikes.

All other information is correct as presented.

The Exchange certifies that this action complies with the Commodity Exchange Act and the regulations thereunder.

Ms. Eileen Donovan Addendum to Zero Strike Prices May 18, 2007 Page 2

If you have any questions regarding this submission, please contact Paul Peterson at (312) 930-4587 or via e-mail at <a href="mailto:ppeterso@cme.com">ppeterso@cme.com</a>. Please refer to CME Submission #07-35 in all correspondence regarding this matter.

Sincerely,

John W. Labuszewski, Managing Director

Research & Product Development