



20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

312/930.1000 *tel*
312/466.4410 *fax*

Advisory Notice

Clearing House

TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 05-190

DATE: August 29, 2005

SUBJECT: Final Reminder: Expanded CME® Eurodollar Bundle Listings on CME® Globex® – Effective Sunday, September 11, 2005

Effective Sunday, September 11, 2005, CME Eurodollar Bundle Listings will be expanded from the current 18 bundles to 153 bundles. Currently, only the front and next deferred quarterly months are used to list bundles.

On September 11, 2005, we will expand the listings as the table below demonstrates. The currently listed bundles are highlighted in yellow below. For example: "GE:FB 02Y M6" represents the added June 2006 Two-year Bundle. The additional bundles have been available in the CME® Globex® Certification environment, since Sunday, July 24, 2005.

*** NOTE: The current “GE:FB L5Y U5” Bundle (Last 5 Year Bundle) will now be listed using the standard 5-Year Bundle naming convention (GE:FB 05Y U0), where U0 represents the 5-years out SEP 2010 first leg of the Bundle.**

Table 1.0: Expanded Bundles (with Sept '05 (U5) as lead month)

[illegible]

Expanded CME® Eurodollar Bundle Listings on CME® Globex®

Clearing House Advisory 05-190

August 29, 2005

Page 2 of 2

M8	Y	Y	Y	Y	Y	Y			
U8	Y	Y	Y	Y	Y	Y			
Z8	Y	Y	Y	Y	Y				
H9	Y	Y	Y	Y	Y				
M9	Y	Y	Y	Y	Y				
U9	Y	Y	Y	Y	Y				
Z9	Y	Y	Y	Y					
H0	Y	Y	Y	Y					
M0	Y	Y	Y	Y					
U0	Y	Y	Y	Y*					
Z0	Y	Y	Y						
H1	Y	Y	Y						
M1	Y	Y	Y						
U1	Y	Y	Y						
Z1	Y	Y							
H2	Y	Y							
M2	Y	Y							
U2	Y	Y							
Z2	Y								
H3	Y								
M3	Y								
U3	Y								
Z3									
H4									
M4									
U4									
Z4									
H5									
M5									

Legend:

Y = current listings
18 Total

Y = 2-9 year expanded bundle listings
153 Total

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.