



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 05-141

DATE: July 27, 2005

SUBJECT: Final Reminder: Expanded CME® Eurodollar Bundle Listings on CME® Globex® – Effective Sunday, July 31, 2005

Effective Sunday, July 31, 2005, CME Eurodollar Bundle Listings will be expanded from the current 18 bundles to 117 bundles. Currently, only the front and next deferred quarterly months are used to list bundles.

On July 31, 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 will be available in the CME® Globex® Certification environment, effective Sunday, July 24.

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)

	2Y	3Y	4Y	5Y	6Y	7Y	8Y	9Y	10Y
U5	Y	Y	Y	Y	Y	Y	Y	Y	Y
Z5	Y	Y	Y	Y	Y	Y	Y	Y	
H6	Y	Y	Y	Y					
M6	Y	Y	Y	Y					
U6	Y	Y	Y	Y					
Z6	Y	Y	Y	Y					
H7	Y	Y	Y	Y					
M7	Y	Y	Y	Y					
U7	Y	Y	Y	Y					
Z7	Y	Y	Y	Y					
H8	Y	Y	Y	Y					
M8	Y	Y	Y	Y					

U8	Y	Y	Y	Y					
Z8	Y	Y	Y	Y					
H9	Y	Y	Y	Y					
M9	Y	Y	Y	Y					
U9	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 = 2-5 year expanded bundle listings (7/31 launch)
99 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.