

Advisory Notice

Clearing House

TO: Clearing Member Firms
Back Office Trade Processing Personnel

FROM: Clearing House Department

ADVISORY #: 06-112

DATE: May 3, 2006

SUBJECT: **Pit trade Migration, Friday May 5, 2006**

Effective Friday May 5, 2006 CME will continue the migration of pit traded products from the 3270 based Trade Entry System (TES) to the web-based front-End clearing system (FEC). On Friday morning all **CBOT Financial and Equity futures and option** products will be processed in FEC, this includes the following products (commodity codes in parenthesis):

30 year Treasury Bonds (17)
10 year Treasury Notes (21)
5 year Treasury Notes (25)
2 year treasury Notes (26)
Fed Funds (41)
10 year Swaps (66)
5 year Swaps (NG)
\$25 Dow (DO)
DJIA (11)
Mini-Dow (YM)

Thursday end of day out-trades will automatically roll into FEC and will not be available in TES on Friday morning. On Friday morning all trades will be directed to FEC and no changes should be necessary by the firms or service providers. Out-trades can be viewed in We show/ They show screens in FEC. The fungible offset for the equity products must now be processed in the fungible entry screen in FEC.

If you have any questions please call Clearing Customer Support (CCS) at 312.207.2525 or E-Mail us at ccs@cme.com.