

Advisory Notice

Clearing House

TO: Clearing Member Firms, etc

FROM: Clearing House Department

ADVISORY #: 06-146

DATE: June 22, 2006

SUBJECT: UPDATED: CME® to Add Additional Eurodollar Futures "Month versus Pack Spreads on CME Globex® -- Effective Sunday, June, 25, 2006 -- **UPDATED INFORMATION**

This notice supersedes advisory notice #06-146 published on June 14, 2006. Please note the updated information shown in Exhibit I on page two of this notice, which is highlighted in bold-face type.

As a reminder. . .effective Sunday, June 25, 2006 (for trade date Monday, June 26, 2006), CME will expand its current offering of "Month versus Pack" spreads to include combinations consisting of single contract expirations in the highly liquid first eight quarterly Eurodollar contracts and the most commonly traded Eurodollar Packs. The new pairings will create opportunities for traders to express views and to move positions among the most liquid points on the yield curve with maximum efficiency. Following is the complete list of all 28 Eurodollar "Month versus Pack" futures spreads on the CME Globex platform. **NOTE:** the 26 new spreads are currently available for testing in the CME Globex certification environment.

EXHIBIT I

New CME Eurodollar Month vs.. Pack (GE:MP) Spreads

Whites ("Fronts") versus Red Pack
Q1 (Sep 2006) vs. Pack beginning with Q5 (Sep 2007)
Q2 (Dec 2006) vs. Pack beginning with Q5 (Sep 2007)
Q3 (Mar 2007) vs. Pack beginning with Q5 (Sep 2007)
Q4 (Jun 2007) vs. Pack beginning with Q5 (Sep 2007)**
Whites and Reds versus Green Pack
Q1 (Sep 2006) vs. Pack beginning with Q9 (Sep 2008)
Q2 (Dec 2006) vs. Pack beginning with Q9 (Sep 2008)
Q3 (Mar 2007) vs. Pack beginning with Q9 (Sep 2008)
Q4 (Jun 2007) vs. Pack beginning with Q9 (Sep 2008)
Q5 (Sep 2007) vs. Pack beginning with Q9 (Sep 2008)
Q6 (Dec 2007) vs. Pack beginning with Q9 (Sep 2008)
Q7 (Mar 2008) vs. Pack beginning with Q9 (Sep 2008)
Q8 (Jun 2008) vs. Pack beginning with Q9 (Sep 2008)**
Whites and Reds versus Blue Pack
Q1 (Sep 2006) vs. Pack beginning with Q13 (Sep 2009)
Q2 (Dec 2006) vs. Pack beginning with Q13 (Sep 2009)
Q3 (Mar 2007) vs. Pack beginning with Q13 (Sep 2009)
Q4 (Jun 2007) vs.. Pack beginning with Q13 (Sep 2009)
Q5 (Sep 2007) vs. Pack beginning with Q13 (Sep 2009)
Q6 (Dec 2007) vs. Pack beginning with Q13 (Sep 2009)

Q7 (Mar 2008) vs. Pack beginning with Q13 (Sep 2009)
Q8 (Jun 2008) vs. Pack beginning with Q13 (Sep 2009)
Whites and Reds versus Gold Pack
Q1 (Sep 2006) vs. Pack beginning with Q17 (Sep 2010)
Q2 (Dec 2006) vs. Pack beginning with Q17 (Sep 2010)
Q3 (Mar 2007) vs. Pack beginning with Q17 (Sep 2010)
Q4 (Jun 2007) vs. Pack beginning with Q17 (Sep 2010)
Q5 (Sep 2007) vs. Pack beginning with Q17 (Sep 2010)
Q6 (Dec 2007) vs. Pack beginning with Q17 (Sep 2010)
Q7 (Mar 2008) vs. Pack beginning with Q17 (Sep 2010)
Q8 (Jun 2008) vs. Pack beginning with Q17 (Sep 2010)

**These already exist.

FOR FURTHER INFORMATION, CONTACT:

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Performance Bond Information:	Risk Management Dept.	(312) 648-3888
Position Limits:	Ken Lovett	(312) 648-3259
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Thank you.