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Advisory Notice

Clearing House

TO: Clearing Member Firms, etc

FROM: Clearing House Department

ADVISORY #: 06-162

DATE: June 26, 2006

SUBJECT: Salt Lake City Monthly Heating Degree Day Futures and Options Commodity Code Change – ***Effective Sunday, July 2, 2006***

Effective Sunday, July 2, 2006 (trade date, Monday, July 3, 2006), the commodity code will change for the CME® Weather Derivative Salt Lake City Monthly Heating futures and options contracts from HU to **HA**.

If you have any questions regarding this change, please contact:

CME Clearing House 312.207.2525

Thank you.