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Advisory Notice

Clearing House

TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 05-249

DATE: October 31, 2005

SUBJECT: November 2005 Eurodollar Options To Expire on **Thursday, November 10, 2005**

As previously announced, the Trading Floor for CME® Foreign Exchange and Interest Rate Products will be closed on Friday, November 11, 2005, in recognition of the Veterans Day holiday. Due to this Exchange holiday, all November CME® serial Eurodollar® options and serial MidCurve options will expire on **Thursday, November 10, 2005**.

Termination of trading of the expiring November 2005 Eurodollar options and MidCurve options will occur at 2:00 p.m. Central Time on the trading floor and at 4:00 p.m. on CME Globex® on Thursday, November 10, 2005.

The termination of trading times of the expiring CME November 2005 Eurodollar options and MidCurve options have been changed from the previously announced 12:00 noon close on the trading floor and 3:15 p.m. close on CME Globex, because the Bond Market Association (BMA) reversed its earlier recommendation to close early on this day. The U.S. Treasury Department is conducting a 10-year note securities auction on that day as part of its quarterly refunding. Therefore, the BMA is now recommending a full trading day on Thursday, November 10, 2005.

CME November 2005 serial Eurodollar options and serial Mid Curve Eurodollar options will not be available for trading on the CME Globex session starting at 5:00 p.m. on Thursday, November 10, 2005.

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.