



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 05-295

DATE: December 15, 2005

SUBJECT: LMC II TRAKRSSM Index Futures – **Effective February 1, 2006**

CONTRACT NAME: LMC II TRAKRS Index Futures

SPECIAL OPENING PROCEDURE: **January 31, 2006**

LISTING DATE: **February 1, 2006**

DESCRIPTION: LMC II TRAKRS Futures are designed to track the performance of the LMC II TRAKRS Index, which in turn, tracks the LMC TRAKRS Index, a total return index designed and maintained by Merrill Lynch, Pierce, Fenner & Smith Inc.

CONTRACT SIZE: The contract is valued at \$1 times the LMC II TRAKRS Index

TRADING VENUE: CME[®] Globex[®]

TRADING HOURS: Mondays through Fridays from 8:30 a.m. to 3:00 p.m.
Central Time

VALID CONTRACT MONTHS: One contract month with an expiration of January 31, 2011

INITIAL CONTRACT : January 31, 2011

COMMODITY CODE: Y3

TICKER SYMBOL: Futures: **LMC** Underlying Index: **OOD**

DELIVERY:	Cash Settled
TERMINATION OF TRADING:	Futures trading shall terminate on the day of determination of the Final Settlement Price
MINIMUM PRICE INTERVALS:	0.01 Index Points or \$0.01 per futures contract
VALUE PER TICK:	\$0.01
NO BUST RANGE:	25 cents per contract
PRICE BANDING:	1.00
BLOCKED TRADES:	Minimum of 100,000
FINAL SETTLEMENT PRICE:	LMC II TRAKRS Index as calculated on the close of the Final Settlement Date
POSITION LIMITS:	22,000,000 Contracts
MINIMUM REPORTABLE LEVEL:	50,000 contracts.
CFTC REPORTABLE NUMBER:	Contact Maggie Sweet at 312.596.0609.
PERFORMANCE BOND REQUIREMENTS:	To be announced by the Clearing House.
CLEARING FEES:	To be announced by the Audit Department.
PRICE CONVENTIONS:	

	Futures Trade Price
Actual Price	25.00
TREX/TES Format	0002500
Legacy Trade Register Report	25.00
Old Trade Register File (MRTR)	2.500
Settlement Price File	0002500
SPAN File	0002500
GLOBEX Price Entry	2500
APS File Format	0002500

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.