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TO: Clearing Member Firms

FROM: CME and CBOT®

ADVISORY #: 06-136

DATE: June 1, 2006

SUBJECT: Electronic Trade Message Changes

Please be informed that in the interest of furthering anonymity in electronic trading, the CME and CBT will jointly begin to suppress the opposite broker field on the bookkeeping TREX confirmation message beginning with the trading session on Sunday, June 4, 2006. To accomplish this, the clearing system will overlay the trader id/ITM that currently populates that field with the alpha/numeric string "000A" in position 81-85 of the main block of the TREX record format. This change will apply to all CME Globex and e-cbot trades.

If you have any questions, please call your Key Account Manager at the CBOT or the CME Clearing House at 312-207-2525.