

## Advisory Notice

Clearing House

TO: Clearing Member Firms

FROM: Clearing House Department

ADVISORY #: 07-113

DATE: May 18, 2007

SUBJECT: **Expanded Listing of CME® Eurodollar 12.5 Strike Price Intervals – Effective Sunday, June 17, 2007**

**Effective Sunday, June 17, 2007** (trade date Monday, June 18th), CME will expand the listing of CME Eurodollar 12.5 strike price intervals, at customers' request. The table below details the expanded listings.

CME Eurodollar Options Contracts with 12.5 Strike Price Intervals	
Current Listings	Expanded Listings (effective Sunday, June 17, 2007)
CME Eurodollar Options: <ul style="list-style-type: none"> <li>Four nearest-expiring quarterly contracts</li> <li>Serial months</li> </ul>	CME Eurodollar Options: <ul style="list-style-type: none"> <li><b>Eight</b> nearest-expiring quarterly contracts</li> <li>Serial months</li> </ul>
1-Year MidCurve Options: <ul style="list-style-type: none"> <li>Four Weekly Options</li> <li>Two Serial Months</li> <li>Two Quarterly Months</li> </ul>	1-Year MidCurve Options: <ul style="list-style-type: none"> <li>Four Weekly Options</li> <li>Two Serial Months</li> <li><b>Four</b> Quarterly Months</li> </ul>
2-Year MidCurve Options <ul style="list-style-type: none"> <li>Two Quarterly Months</li> </ul>	2-Year MidCurve Options <ul style="list-style-type: none"> <li><b>Four</b> Quarterly Months</li> </ul>
5-Year MidCurve Options <ul style="list-style-type: none"> <li>One Quarterly Month</li> </ul>	5-Year MidCurve Options <ul style="list-style-type: none"> <li><b>Four</b> Quarterly Month</li> </ul>

The listing range remains unchanged at the at-the-money +/- 6 strike prices.

Please note that all CME Eurodollar 12.5 strike price listings are tradable on both the CME Trading Floor and CME Globex® platform.

For questions regarding this notice, please contact CME Clearing Services at (312) 207-2525. Thank you.