

Advisory Notice

Clearing House

TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 06-06

DATE: March 10, 2006

SUBJECT: **Reminder and Update: CME[®] E-Mini[™] MSCI EAFE Index Futures—EFFECTIVE Sunday, March 19 for Trade Date Monday, March 20, 2006**

Please note changes below in bold-faced type.

CONTRACT NAME:	E-Mini MSCI EAFE Index Futures
LISTING DATE:	Monday, March 20, 2006
DESCRIPTION:	The MSCI EAFE Index is a free float-adjusted market capitalization index that is designed to measure developed market equity performance, excluding the US and Canada.
CONTRACT SIZE:	\$50 x Index
TRADING VENUE:	CME [®] Globex [®]
TRADING HOURS:	To be offered virtually 'round the clock' on CME Globex system. Sundays and Holiday- from 5:00 p.m. to 3:15p.m. the following day. Monday – Thursday from 3:30 p.m. to 3:15 p.m., the following day. Maintenance shutdown from 4:30p.m. to 5:00 p.m. daily.
VALID CONTRACT MONTHS:	First four months in March Quarterly Cycle (March, June, September, and December).
INITIAL CONTRACT MONTHS:	June and September 2006 to start, with additional two quarterlies to be added later.
COMMODITY CODE:	EFE

TICKER SYMBOL: EFE (Futures)
 EFI (Indicative Cash Index Based on Futures)
 Broadcast once a day at 3:15pm CT.
 EFD (Underlying Cash Index) Broadcast every 15 seconds

DELIVERY: Cash settled

TERMINATION OF TRADING: Futures trading shall terminate on the day of determination of the Final Settlement Price at 10:00 a.m. local Chicago time. Usually the third Friday on the contract month.

MINIMUM PRICE INTERVALS: 0.10 Index Points

VALUE PER TICK: \$5.00 per tick

FINAL SETTLEMENT PRICE: Closing Index value as Calculated by MSCI on the Final Settlement Date.

POSITION LIMITS: 10,000 Contracts or equivalent

MINIMUM REPORTABLE LEVEL: 25 contracts.

CFTC REPORTABLE NUMBER: Contact Judy Sepsey or Maggie Sweet at 312.596.0609.

PERFORMANCE BOND REQUIREMENTS: To be announced by the Clearing House.

CLEARING FEES: To be announced by the Accounting Department.

PRICE CONVENTIONS:

	Futures Trade Price
Actual Price	1738.10
ETP/FEC Data Entry	1738.10
TREX/TES Format	0173810
Unmatched Trade Notice	0173810
Legacy Trade Register Report	1738.10
FIXML Trade Register File	1738.10
Settlement Price File	0173810
SPAN File	0173810
GLOBEX Price Entry	173810
APS (FIXML) File Format	1738.10

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.