

# Advisory Notice

Clearing House

<b>Date:</b> Sept. 11, 2006	<b>Update: CME New Product Summary</b> for Clearing Firms, Bookkeeping Software Providers, ISVs		
<b>Listing Date</b>	Sunday, October 8, 2006 (trade date October 9, 2006)		
<b>Contract Name</b>	CME <sup>®</sup> Eurodollar 5-Year E-mini Bundle Futures NP 06-30		
<b>Description</b>	CME Eurodollar 5-Year E-mini Bundle Futures are traded as a free-standing instrument with a Notional Value per leg of \$100,000 and a contract value factor of \$5,000. CME Eurodollar 5-Year E-mini Bundle futures are <b>1/10<sup>th</sup></b> the size of conventional 5-year bundles, and are fully fungible with CME Eurodollar futures – ten E-mini Bundles equal one conventional CME 5-Year Eurodollar Bundle (10:1). CME Eurodollar 5-Year E-mini Bundle futures will be quoted in terms of price, not net change from the previous day's settlement, in contrast to traditional CME Eurodollar Bundles.		
<b>Instrument Type</b>	Futures only		
<b>Product Code(s)</b>	E5B		
<b>Ticker Symbol(s)</b>	E5B		
<b>Trading Venue</b>	CME Globex <sup>®</sup>		
<b>Trading Hours</b>	<b>Sunday – Friday</b> 5:00 p.m. – 4:00 p.m. Central Time (CT) <b>next day</b> ; shutdown period from 4:00 p.m. to 5:00 p.m. CT nightly; <b>on Fridays, CME Globex platform closes at 4:00 p.m. and reopens on Sunday at 5:00 p.m. – 4:00 p.m.</b>		
<b>Contract Size</b>	\$100,000 or 1/10 the size of "standard" Eurodollar futures bundle.		
<b>Valid Contract Months</b>	Mar, Jun, Sep, Dec.		
<b>Initial Contract Months</b>	Dec '06, Mar '07, Jun '07 and Sep '07		
<b>Minimum Price Intervals</b>	¼ basis point = \$.00250 or \$12.50		
<b>Value Per Tick</b>	1 point = \$50.00		
<b>Exercise Style</b>	N/A		
<b>Exercise Price Intervals and Listings</b>	N/A		
<b>Termination of Trading</b>	At the termination of trading on the trading day prior to the expiration of a CME Eurodollar futures contract with the same expiration, e.g., December 2006 bundle, shall terminate trading on December 15, 2006 (which is the trading day prior to the expiration of Dec 06 ED)		
<b>Final Settlement Price</b>	At the expiration, a 5-Year E-mini Bundle shall be converted into a string of 20 consecutive one-tenth sized CME Eurodollar futures contracts, with the leading contract cash-settled in accordance with the rules for CME Eurodollar futures. The remainder of the contracts shall remain open and are eligible for conversion to an E-mini bundle with another expiration.		
<b>Position Limits</b>	Subject to Eurodollar futures position accountability, pursuant to CME Rule 45202.D.		
<b>Minimum Reportable Level</b>	45 contracts		
<b>Price Banding</b>	Same as full-size Eurodollar Bundles Futures: 10 ticks		
<b>Delivery</b>	Cash-settled.		
<b>Price Conventions</b>	<b>Futures Trade Price</b>	<b>Information Contacts</b>	
<b>Actual Price</b>	94.20500	<b>Cme.com Inquiries</b>	Customer Service (800) 331-3332
<b>FEC</b>	9420500	<b>General Information</b>	Products & Services (312) 930-8213
<b>TREX</b>	9420500		Clearing House (312) 207-2525
<b>Unmatched Trade Notice</b>	N/A	<b>Globex Information</b>	Globex Control Center (312) 456-2391

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<b>Trade Register Report</b>	94.20500		<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>FIXML</b>	94.20500				
<b>Settlement Price File</b>	9420500		<b>Position Limits</b>	Market Regulation	(312) 648-3259
<b>SPAN File</b>	9420500		<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470
<b>CME® Globex®</b>	9420.500		<b>CFTC Reportable Levels</b>	Market Regulation	(312) 596-0609