



## Advisory Notice

Clearing House

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TO: All Firm Personnel  
Service Bureau Representatives  
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 04-21

DATE: June 20, 2004

SUBJECT: **New CPI Futures Packs and Bundles Listed for Trading on  
Sunday, July 25, 2004 – Final Reminder**

Starting Sunday, July 25, 2004 for trade date **Monday, July 26, 2004**, CPI Futures Packs and Bundles will be available for trading exclusively on GLOBEX®. Following are the details:

- Nine packs will be listed for trading. Packs are 1-year strips of futures (4 contracts in the March quarterly cycle) of equal quantities. For example, a Sept. '04 white pack comprises one each of CPIU4, CPIX4, CPIX5 and CPIX6.
- Five 2-year bundles and one 3-year bundle will be listed for trading, for a total of six bundles. A bundle is the simultaneous purchase or sale of a consecutive series of CPI futures contracts in equal proportions, beginning with the nearest month. The 2-year Bundle is comprised of 8 consecutive CPI contract months; the 3-year Bundle is comprised of the first 12 CPI contract months. For example, a Dec '04 2-year bundle is comprised of one each of the following 8 contracts: CPIX4, CPIX5, CPIX6, CPIX7, CPIX8, CPIX9, CPIX10, and CPIX11.

Please refer to the table on the following page for the contract listing, components, and associated GLOBEX instrument codes on CPI packs and bundles.

### **FOR FURTHER INFORMATION, CONTACT:**

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GLOBEX Information:	GLOBEX Control Center	(312) 456-2391

Thank you.

## CPI Futures Packs and Bundles

Contract Listing	Components	GLOBEX Instrument Code
Sep '04 White Pack	CPIU4, CPIZ4, CPIH5, CPIM5	CPI:PK 01Y U4
Dec '04 White Pack	CPIZ4, CPIH5, CPIM5, CPIU5	CPI:PK 01Y Z4
Mar '05 White Pack	CPIH5, CPIM5, CPIU5, CPIZ5	CPI:PK 01Y H5
Jun '05 White Pack	CPIM5, CPIU5, CPIZ5, CPIH6	CPI:PK 01Y M5
Sep '05 Red Pack	CPIU5, CPIZ5, CPIH6, CPIM6	CPI:PK 01Y U5
Dec '05 Red Pack	CPIZ5, CPIH6, CPIM6, CPIU6	CPI:PK 01Y Z5
Mar '06 Red Pack	CPIH6, CPIM6, CPIU6, CPIZ6	CPI:PK 01Y H6
Jun '06 Red Pack	CPIM6, CPIU6, CPIZ6, CPIH7	CPI:PK 01Y M6
Sep '06 Green Pack	CPIU6, CPIZ6, CPIH7, CPIM7	CPI:PK 01Y U6
Sep '04 2-Year Bundle	CPIU4, CPIZ4, CPIH5, CPIM5, CPIU5, CPIZ5, CPIH6, CPIM6	CPI:FB 02Y U4
Dec '04 2-Year Bundle	CPIZ4, CPIH5, CPIM5, CPIU5, CPIZ5, CPIH6, CPIM6, CPIU6	CPI:FB 02Y Z4
Mar '05 2-Year Bundle	CPIH5, CPIM5, CPIU5, CPIZ5, CPIH6, CPIM6, CPIU6, CPIZ6	CPI:FB 02Y H5
Jun '05 2-Year Bundle	CPIM5, CPIU5, CPIZ5, CPIH6, CPIM6, CPIU6, CPIZ6, CPIH7	CPI:FB 02Y M5
Sep '05 2-Year Bundle	CPIU5, CPIZ5, CPIH6, CPIM6, CPIU6, CPIZ6, CPIH7, CPIM7	CPI:FB 02Y U5
Sep '04 3-Year Bundle	CPIU4, CPIZ4, CPIH5, CPIM5, CPIU5, CPIZ5, CPIH6, CPIM6, CPIU6, CPIZ6, CPIH7, CPIM7	CPI:FB 03Y U4