



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 05-06

DATE: April 8, 2005

SUBJECT: **New Weekly 1-Year MidCurve Eurodollar Options – Effective Sunday, April 24, 2005**

CME® intends to launch Weekly 1-Year MidCurve Eurodollar Options on Monday, April 25, 2005. Please see the contract specifications for these options below. ***Any specifications not detailed below are identical to regular Eurodollar Mid-Curve options.***

Product Name:	Weekly 1-Year MidCurve Eurodollar Options
Launch Date:	Sunday, April 24, 2005 for trade date Monday, April 25, 2005
Launch Time:	7:20 a.m. Central Time on April 25, 2005 for Trading Floor; 5:00 p.m. Central Time on April 24, 2005 for CME Globex®
Trading Venue:	Trading Floor, CME Globex and the Enhanced Options System (EOS) for side-by-side trading.
Trading Hours:	Trading Floor: 7:20 a.m. – 2:00 p.m. Central Time CME Globex: 5:00 p.m. – 6:50 a.m. Central Time EOS Side-By-Side on Globex: 7:00 a.m. – 4:00 p.m. CT
Initial Weekly Options:	Open Outcry: April 29 (5KJ5), May 6 (1KK5), May 13 (E0K5 – existing serial Mid-Curve option*), May 20 (3KK5), and May 27 (4KK5), for the five consecutive weekly expirations respectively. CME Globex & EOS: April 29 (E05J5), May 6 (E01K5), May 13 (GE0K5 – existing serial Mid-Curve option*), May 20 (E03K5), and May 27 (E04K5) for the five consecutive weekly expirations respectively.

*Note: In the case of a weekly expiration coinciding with an existing Serial/Quarterly expiration, only the existing Serial/Quarterly option is listed.

Last Day of Trading:

Option trading terminates at the conclusion of trading on each Friday that is not an expiration day for a Quarterly or a Serial One-Year Mid-Curve Option.

Listing Cycle:

Weekly expirations shall be listed such that, inclusive of the serial (or quarterly) expiration already listed, five (5) consecutive weekly expirations are available for trading.

For example, on April 24-25, 2005, the following expirations on the June 2006 Eurodollar futures shall be available for trading: April 29 (5KJ5), May 6 (1KK5), May 13 (E0K5 – serial Mid-Curve options), May 20 (3KK5) and May 27 (4KK5)

Strike Listing:

Same as the nearest Serial One-Year Mid-Curve Options – at .25 IMM index point intervals within 5.50 IMM index points of the at-the-money strike, plus the nearest half-strike above and below the at-the-money strike

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.