

Advisory Notice

Clearing House

Date: Sept. 25, 2006	Update #2: CME New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs				
Listing Date	Sunday, October 8, 2006 (trade date October 9, 2006)				
Contract Name	CME E-mini Eurodollar Futures NP 06-32				
Description	Eurodollars are U.S. dollars on deposit in commercial banks located outside of the United States; the “standard” contract has a principal value of \$1,000,000 with a three month maturity. E-mini Eurodollars are 1/10 the size of the large contract, having a principal value of \$100,000. E-mini Eurodollar futures are fully fungible with full-sized Eurodollar futures contracts, on a 10:1 basis.				
Instrument Type	Futures only.				
Product Code(s)	EED				
Ticker Symbol(s)	EED				
Trading Venue	CME Globex®				
Trading Hours	Sunday – Friday 5:00 p.m. – 4:00 p.m. Central Time (CT) next day. Shutdown period from 4:00 p.m. to 5:00 p.m. CT nightly; on Fridays, CME Globex platform closes at 4:00 p.m. and reopens on Sundays at 5:00 p.m. – 4:00 p.m.				
Contract Size	1/10 the size of the standard Eurodollar futures, or a value of \$100,000 with a three month maturity.				
Valid Contract Months	Mar, Jun, Sep, Dec and the four nearest serial months. Forty months in the March quarterly cycle, plus 4 serial months.				
Initial Contract Months	Dec '06, Mar '07, Jun '07, Sep '07...Sep '16				
Minimum Price Intervals	0.005, or \$1.25; 0.0025 or \$0.625 when the regular sized Eurodollar futures of the same contract month is trading at a quarter tick				
Value Per Tick	Each 1 basis point is \$2.50.				
Exercise Style	N/A				
Exercise Price Intervals and Listings	N/A				
Termination of Trading	Same as full-sized Eurodollar contract: 5:00 a.m. CT (11:00 a.m. London Time) on the second London bank business day immediately preceding the third Wednesday of the contract month.				
Final Settlement Price	Same as full-sized Eurodollar contract: The final settlement price shall be 100 minus the British Bankers' Association Interest Settlement Rate for Three-Month Eurodollar Interbank Time Deposits, rounded to the nearest 1/10000th of a percentage point, on the second London bank business day immediately preceding the third Wednesday of the contract month. (Decimal fractions ending in a five (5) are rounded up. For example, an average rate of 8-21/32% — 8.65625% — would be rounded to 8.6563 and then subtracted from 100 to determine a final settlement price of 91.3437.) (The 16 reference banks selected by the British Bankers' Association to provide offered rates are major participants in the London Eurodollar Market.)				
Position Limits	Subject to Eurodollar futures position accountability, pursuant to CME Rule 45202.D.				
Minimum Reportable Level	25 contracts				
Price Banding	Same as full-sized Eurodollar future contract: 10 ticks				
Delivery	Cash-settled.				
Price Conventions	Futures Trade Price			Information Contacts	
Actual Price	94.2050			Cme.com Inquiries	Customer Service (800) 331-3332
FEC	0942050			General Information	Products & Services (312) 930-8213
TREX	0942050				Clearing House (312) 207-2525
Unmatched Trade Notice	N/A			Globex Information	Globex Control (312) 456-2391

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Trade Register Report	94.2050			Performance Bond Information	Risk Management Dept.	(312) 648-3888
FIXML Trade Register File	94.2050			Position Limits	Market Regulation	(312) 648-3259
Settlement Price File	942050			Clearing Fees	Clearing Fee Hotline	(312) 648-5470
SPAN File	942050			CFTC Reportable Levels	Market Regulation	(312) 596-0609
CME® Globex®	9420.50					