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OFFICE OF THE SECRETARIAT



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December 22, 2006

Ms. Jean A. Webb  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

RE: Exchange Certification of Amendments to LMC II TRAKRS<sup>SM</sup>  
Futures Submitted per Commission Regulation Sec. 40.6(a).  
CME Submission #05-137.

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. ("CME" or "the Exchange") hereby certifies amendments to Rules associated with the LMC II TRAKRS<sup>SM</sup> futures contract per Commission Regulation Sec. 40.6(a).<sup>1</sup> We intend to make these amendments effective immediately. The Exchange certifies that these actions neither violate nor are inconsistent with any portion of the Commodity Exchange Act or of the rules thereunder.

These amendments are technical in nature and relate to scheduling issues associated with the initial opening of the contract. Appendix 1 provides the text of the Rule amendments with additions underlined and deletions bracketed and overstruck; Appendix 2 provides a clean copy of the Rules as amended.

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<sup>1</sup> The Exchange originally certified LMC II TRAKRS futures with the Commission by CME Submission #05-132 dated December 16, 2006; and, amended the original certification by CME Submission #05-136 dated December 21, 2006.

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If you require any additional information regarding this matter, please do not hesitate to contact me at 312-466-7469 or via e-mail at [jlab@cme.com](mailto:jlab@cme.com). Please reference our CME Submission #05-137 on all future correspondence regarding this notification.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski". The signature is fluid and cursive, with a large initial "J" and "L".

**John W. Labuszewski, Managing Director**  
**Research & Product Development**

### **Appendix 1: Rule Amendments**

*(Additions are underlined while deletions are bracketed and overstruck.)*

#### **369A03.A. Final Settlement Price**

The Final Settlement Price shall be determined on January 26, 2011, or, if the LMC II TRAKRS Index is not published for that day, on the first preceding day for which the Index is scheduled to be published.

If the New York Stock Exchange (NYSE), American Stock Exchange (AMEX) or NASDAQ are not open on the day scheduled for the determination of the Final Settlement Price, then the NYSE-stock, AMEX-stock or NASDAQ-stock component(s) of the Final Settlement Price shall be based on the next ~~[opening]~~ closing prices for NYSE, AMEX and NASDAQ stocks.

The Final Settlement Price shall be based on the product of (i) the Multiplier and (ii) a ~~[special]~~ quotation of the LMC TRAKRS Index based on the closing prices of the component stocks in the LMC TRAKRS Index, or on the last sale price of a stock that does not open for trading on the regularly scheduled day of final settlement.

### **Appendix 2: Clean Copy of Rule Amendments**

#### **369A03.A. Final Settlement Price**

The Final Settlement Price shall be determined on January 26, 2011, or, if the LMC II TRAKRS Index is not published for that day, on the first preceding day for which the Index is scheduled to be published.

If the New York Stock Exchange (NYSE), American Stock Exchange (AMEX) or NASDAQ are not open on the day scheduled for the determination of the Final Settlement Price, then the NYSE-stock, AMEX-stock or NASDAQ-stock component(s) of the Final Settlement Price shall be based on the next closing prices for NYSE, AMEX and NASDAQ stocks.

The Final Settlement Price shall be based on the product of (i) the Multiplier and (ii) a quotation of the LMC TRAKRS Index based on the closing prices of the component stocks in the LMC TRAKRS Index, or on the last sale price of a stock that does not open for trading on the regularly scheduled day of final settlement.