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December 1, 2006

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

OFFICE OF THE SECRETARIAT

2006 DEC -1 PM 3:05

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OFFICE OF THE SECRETARIAT

Re: Section 5c(c)(1), Regulation 40.6(a) Submission. Exchange Certification for
Amendments to CME Frost Days Index and Seasonal Frost Index Futures and Options
contracts.

CME Submission #06-112

Dear Ms. Donovan:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the amendments to CME Frost Days and Seasonal Frost Days Index Futures and Options contracts. There is no open interest in any of the contract months, therefore the amendments can take effect on Monday, December 11, 2006.

The Exchange certifies that CME Frost Day and Seasonal Frost Index Futures and Options complies with the Act and rules thereunder.

CME FROST DAYS INDEX FUTURES

41602. FUTURES CALL

41602.B. Size of Trading Unit

The size of the unit of trading shall be [~~10,000~~] 1,000 Euros (€) times the respective CME Frost Days Index.

41602.C. Price Increments

The minimum price fluctuation on the respective CME Frost Days Index futures shall be 1 index point and have a value of [~~10,000~~] 1,000 Euros (€).

OPTIONS ON CME FROST DAYS INDEX FUTURES

416A01. OPTION CHARACTERISTICS

416A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CME Frost Days Index. Each index point represents [~~10,000~~] 1,000 Euros (€). For example, a quote of 2 index points represents [~~20,000~~] 2,000 Euros (€). The minimum fluctuation shall be 1.0 index point (also known as one tick), equal to [~~10,000~~] 1,000 Euros (€).

CME SEASONAL FROST DAYS INDEX FUTURES

41702. FUTURES CALL

41702.B. Size of Trading Unit

The size of the unit of trading shall be [~~10,000~~] 1,000 Euros (€) times the respective CME Seasonal Frost Days Index.

41702.C. Price Increments

The minimum price fluctuation on the respective CME Seasonal Frost Days Index futures shall be 1 index point and have a value of [~~10,000~~] 1,000 Euros (€).

OPTIONS ON CME SEASONAL FROST DAYS INDEX FUTURES

417A01. OPTION CHARACTERISTICS

417A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CME Seasonal Frost Days Index. Each index point represents [~~10,000~~] 1,000 Euros (€). For example, a quote of 2 index points represents [~~20,000~~] 2,000 Euros (€). The minimum fluctuation shall be 1.0 index point (also known as one tick), equal to [~~10,000~~] 1,000 Euros (€).

If you require any additional information regarding this action, please do not hesitate to contact Mr. Charles Piszczor at 312-930-4536 or via e-mail at cpiszczor@cme.com. We would be appreciative if you could reference our CME Submission #06-112 in any related correspondence.

Sincerely,

A handwritten signature in black ink, appearing to read "John W. Labuszewski", written over a light gray rectangular background.

John W. Labuszewski, Managing Director
Research & Product Development