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July 26, 2004

Ms. Jean A. Webb  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, DC 20581

RE: Exchange Certification of Minimum Thresholds for Block Trades in Eurodollar Futures and Options  
Submitted per Sec. 5c(c)(1) of the CEA and Regulation Sec. 40.6(a).  
CME Submission # 04-073.

Dear Ms. Webb:

Pursuant to Section 5c(c) of the Commodity Exchange Act ("CEA") and Regulation §40.6 thereunder, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby certifies the following amendments to minimum thresholds for block trades in Eurodollar Futures and Options. The Exchange certifies that this action neither violates nor is inconsistent with any provision of the CEA or of the rules thereunder.

Effective Sunday, August 1, 2004, the minimum thresholds for block trades in Eurodollar Futures and Options shall be as follows:

<b>Time</b>	<b>Contract</b>	<b>Minimum Threshold</b>
7:00 am – 4:00 pm on Exchange Business Days	Eurodollar Futures	4,000 contracts in total (1,000 contracts if a minimum of 1,000 contracts are transacted in year 6-10)
	Eurodollar Options	4,000 contracts in outright trade, or 4,000 contracts of at least one instrument in a combination trade
Hours outside of 7:00 am – 4:00 pm on Exchange Business Days	Eurodollar Futures	500 contracts in total
	Eurodollar Options	500 contracts in total

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Please note that the current thresholds are as follows:

Time	Contract	Minimum Threshold
6:00 am – 4:00 pm on Exchange Business Days	Eurodollar Futures	4,000 contracts in total (1,000 contracts if a minimum of 1,000 contracts are transacted in year 6-10)
	Eurodollar Options	4,000 contracts in total
Hours outside of 6:00 am – 4:00 pm on Exchange Business Days	Eurodollar Futures	500 contracts in total
	Eurodollar Options	500 contracts in total

Please do not hesitate to contact Richard Co at (312)930-3227 or rco@cme.com if any questions arise during the review of this submission. Please reference our CME Submission #04-073 on all future correspondence for this submission.

Sincerely,



John W. Labuszewski, Director  
Research & Product Development

CC: Mr. Tom Leahy Jr. and Mr. Steven B. Benton  
CFTC Division of Market Oversight