



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 05-203

DATE: September 9, 2005

SUBJECT: **Update and Reminder: New CME® Heating Degree Day Seasonal Weather Strips and CME® Frost Days Futures and Options – Effective Friday, September 23, 2005 (CME Cooling Degree Day Seasonal Weather Strips Effective on Monday, October 31, 2005)**

Please see updates to previous notice in bold-faced type below.

On Friday, September 23, 2005, CME will launch CME **Heating Degree Day** (HDD) Seasonal Weather Strips Futures and Options on Futures on U.S. and European weather cities. In addition, CME will launch CME Frost Days Index Futures and Options. Contract specifications for these new products are attached.

CME Cooling Degree Day Seasonal Weather Strips will be implemented on Monday, October 31, 2005.

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.