

Advisory Notice

Clearing House

TO: Clearing Member Firms
FROM: Clearing House Department
ADVISORY #: 05-223
DATE: September 26, 2005
SUBJECT: **CME Auction Markets to launch this Thursday, September 29, 2005**

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As previously announced, CME Auction Markets will launch this Thursday, September 29th, with an auction from 6:00 a.m. to 7:00 a.m. Chicago time, on the Initial Jobless Claims number expected to be released at approximately 7:30 a.m. This will be followed next week with auctions on the ISM Manufacturing PMI index, the Non-Farm Payrolls release, and another Initial Jobless Claims release.

The ticker code for this auction is **IJ5**, and it may be monitored at <http://auctions.cme.com>, part of the CME Extranet. If this is your first visit to the CME Extranet, you will first be prompted to register.

For additional information about CME Auction Markets, we wish to call your attention to the following resources on cme.com.

Information about CME Economic Derivatives, the first product line to launch on CME Auction Markets, is located at <http://www.cme.com/economicderivatives>.

Information about CME Auction Markets is at <http://www.cme.com/trading/auctionmarkets.html>.

The detailed schedule of upcoming events and auctions is at <http://www.cme.com/clearing/clr/auctions/>. This new interactive section of cme.com allows you to look at the overall schedule of events and auctions, which you can choose to sort by product, auction date or event date by clicking on the underlined link. Or you can view the auction schedule and summarized contract specifications for a particular product.

Note also that on these pages, in the upper-right-hand corner there is a link which says, "**Downloadable XML Datafile**". This is a link to <ftp://cme.com/pub/auctions/CMEAuctionMarkets.xml>, which provides detailed information on upcoming events and auctions in machine-readable form. This file will be updated daily at approximately 4:00 p.m. Chicago time.

For detailed information about clearing and bookkeeping processing for CME Auction Markets, please see Clearing Advisory 05-133, at <http://www.cme.com/files/Chadv05-133.pdf>.

For detailed information about the seven initial products on which auctions will be held, please see New Product Advisory 05-12, at <http://www.cme.com/files/NP%2005-12%20Posted%20Advisory.pdf>.

For detailed information about the registration process for clearing firms and customers, please see Clearing Advisory 05-196, at <http://www.cme.com/files/Chadv%2005-196.pdf>.

For more information, please contact Ed Gogol, Director, Clearing Systems Development, at 312-648-3674, or Colvin Lam, Associate Director, Risk Management, at 312-930-3090.