



## Advisory Notice

Clearing House

20 South Wacker Drive  
Chicago, IL 60606-7499  
[www.cme.com](http://www.cme.com)

312/930.1000 *tel*  
312/466.4410 *fax*

TO: All Firm Personnel  
Service Bureau Representatives  
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 05-10

DATE: July 27, 2005

SUBJECT: New GSCI Excess Return Index (GSCI ER Index) Futures

**CONTRACT NAME:** Goldman-Sachs Commodity Index Excess Return Index  
(GSCI ER Index) Futures

**LISTING DATE:** To be announced.

**DESCRIPTION:** The GSCI Excess Return Index measures the returns accrued from investing in uncollateralized nearby commodity futures.

**CONTRACT SIZE:** \$100.00 times the GSCI ER Index.

**TRADING VENUE & HOURS:** On the CME® Globex® electronic trading platform on Sunday and holidays from 5:00 p.m. to 1:40 p.m. Central Time the following day; on Monday through Thursday from 5:00 p.m. to 1:40 p.m. the following day and from 2:00 p.m. to 4:00 p.m. Central Time.

<b>CONTRACT MONTHS:</b>	The Exchange will initially list a single contract month with an expiration date in December 2010. Additional contract months with original five-year terms shall be listed one year prior to the expiration of the previous contract month.
<b>COMMODITY CODE:</b>	GA
<b>TICKER SYMBOL:</b>	GSCI Excess Return Futures: GIE Underlying GSCI ER Index: GEX
<b>MINIMUM PRICE INTERVALS:</b>	0.10 index points, or \$10.00.
<b>VALUE PER TICK:</b>	\$10.00
<b>TERMINATION OF TRADING:</b>	Futures trading shall terminate on the eleventh business day of the contract month.
<b>FINAL SETTLEMENT PRICE:</b>	The Final Settlement Price shall be based on a quotation of the GSCI ER Index at the close of business on the eleventh (11 <sup>th</sup> ) business day of the contract month.
<b>DELIVERY:</b>	By cash settlement.
<b>POSITION LIMITS:</b>	10,000 contracts.
<b>CFTC REPORTABLE NUMBER:</b>	Contact Judy Sepsey or Maggie Sweet, CFTC, at 312.596.0609.
<b>PERFORMANCE BOND REQUIREMENTS:</b>	To be published by the Clearing House.
<b>CLEARING FEES:</b>	To be published by the Audit Department.

**PRICE CONVENTIONS:**

	<b>Trade Price</b>
<b>Actual Price</b>	<b>703.96</b>
<b>TREX/TES Format</b>	<b>070396</b>
<b>Unmatched Trade Notice</b>	<b>070396</b>
<b>Trade Register Report</b>	<b>703.96</b>
<b>Trade Register File</b>	<b>70.396</b>
<b>Settlement Price File</b>	<b>070396</b>
<b>SPAN File</b>	<b>070396</b>
<b>Globex Price Entry</b>	<b>070396</b>
<b>APS/ACS File Format</b>	<b>070396</b>

**FOR FURTHER INFORMATION, CONTACT:**

Cme.com Inquiries:	Customer Service	(800) 331-3332
General Information:	Lisa Amato	(312) 338-2654
	Steve Mazur	(312) 930-2035
CME Globex® Information	CME Globex Control Center	(312) 456-2391
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Ken Lovett	(312) 648-3259
Settlement/Delivery Information	Morgan Culverhouse	(312) 930-2892