

Advisory Notice

Clearing House

TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 05-12

DATE: August 05, 2005

SUBJECT: CME Auction Markets: Initial New Products – **Effective Thursday, September 29, 2005**

UPDATE #1 (8/4): Corrected Book-Instrument Price Formats for ISM Manufacturing PMI Index and Retail Sales less Autos

UPDATE #2 (8/5): Auction Times Corrected To Show Chicago Time

UPDATE #3 (8/18): Event Frequency for Initial Jobless Claims Corrected To Be Weekly

UPDATE #4 (8/23): Book-Instrument Strike Price Format for ITB Corrected To Have One Decimal Place

UPDATE #5 (8/25): Book-Instrument Underlying Price Format for NFP and NFAQ Corrected to Have Three (not four) Decimal Places

CME AUCTION MARKETS™ **NEW PRODUCT NOTICE**

CME Auction Markets will launch on **Thursday, September 29, 2005**. This notice provides product specifications for the initial seven (7) products.

Additional information on CME Auction Markets can be obtained at the following links:

- CME's press release about CME Auction Markets, at www.cme.com/about/press/cn/05-90GoldmanSachs13741.html
- CME's new Economic Derivatives web section, at www.cme.com/economicderivatives/
- Clearing Advisory 05-133, providing information about clearing and bookkeeping processing for CME Auction Markets, at <http://www.cme.com/clearing/clr/clradv/13810.html>
- Clearing Advisory 05-160, providing information about the clearing firm testing process schedule for the launch of CME Auction Markets, at <http://www.cme.com/clearing/clr/clradv/14500.html>

For further information, contact:

Cme.com Inquiries	Customer Service	(800) 331-3332
General Information	Ed Gogol	(312) 648-3674
	Lisa Amato	(312) 338-2654
	Steve Mazur	(312) 930-2035
Products & Services	Felix Carabello	(312) 634-1585