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Advisory Notice

Clearing House

TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 06-05

DATE: February 17, 2006

SUBJECT: New GSCI Excess Return Index (GSCI ER Index) Futures—**EFFECTIVE Sunday, March 12, 2006 for Trade Date Monday, March 13, 2006**

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

LISTING DATE: Effective Sunday, March 12, 2006 for Trade Date Monday, March 13, 2006

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.

CONTRACT MONTHS:	The Exchange will initially list a single contract month with an expiration date in March 2011. Additional contract months with original five-year terms shall be listed one year prior to the expiration of the previous contract month.
COMMODITY CODE:	GA
TICKER SYMBOL:	GSCI Excess Return Futures: GIE Underlying GSCI ER Index: GEX
MINIMUM PRICE INTERVALS:	0.10 index points, or \$10.00.
VALUE PER TICK:	\$10.00
TERMINATION OF TRADING:	Futures trading shall terminate on the eleventh business day of the contract month, March 15, 2011.
FINAL SETTLEMENT PRICE:	The Final Settlement Price shall be based on a quotation of the GSCI ER Index at the close of business on the eleventh (11 th) business day of the contract month.
DELIVERY:	By cash settlement.
POSITION LIMITS:	10,000 contracts.
CFTC REPORTABLE NUMBER:	Contact Judy Sepsey or Maggie Sweet, CFTC, at 312.596.0609.
PERFORMANCE BOND REQUIREMENTS:	To be published by the Clearing House.
CLEARING FEES:	To be published by the Accounting Department.

PRICE CONVENTIONS:

	Futures Trade Price
Actual Price	703.96
TREX/TES Format	070396
Legacy Trade Register Report	703.96
Old Trade Register File (MRTR)	70.396
FIXML Format	703.96
Settlement Price File	070396
SPAN File	070396
GLOBEX Price Entry	070396
APS File Format	070396

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.