Date: September 28, 2010	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	October 25, 2010
Product Exchange	**CBOT**
Contract Name	On-The-Run (OTR) U.S. Treasury Futures **NP 10-21**
Description	2 year, 5 Year and 10 Year OTR U.S. Treasury Futures
Instrument Type	Futures
Ticker Symbols/ Product Codes	2 Year OTR Futures – **TWO (AON: TWY)** 5 Year OTR Futures – **FIV (AON: FIY)** 10 Year OTR Futures -- **TEN (AON: TEY)**
Trading Venue	Globex and CBOT Floor
Trading Hours	Globex - 17:00 - 16:00 CT Sunday through Friday CME Floor – 07:20 – 14:00 CT Monday - Friday
Contract Size	The notional price of the corresponding U.S. Treasury note with $100,000 notional face value and paying a semiannual coupon at the annual rate of 4 percent
Valid Contract Months	2 Year and 5 Year OTR Futures – Monthly contract cycle with one contract listed at all times and two contracts listed to support roll 10 Year OTR Futures – February Quarterly cycle with one contract listed at all times and two contracts listed to support roll
Initial Contract Months	X0
Minimum Price Intervals and Value per Tick	2 and 5 Year: One-quarter of 1/32 of one point, or $7.8125 10 Year: One-half of 1/32 of one point, or $15.625 per contract For 10 year intra-commodity spreads, the minimum fluctuation shall be reduced to One-quarter of 1/32 of one point, or $7.8125
Exercise Style	NA
Exercise Price Intervals and Listings	NA
Termination of Trading	Last trading date is defined at time of listing based on the Tentative Auction Schedule of U.S. Treasury Securities, with trading in expiring contract ceasing at 10:01 AM on the date of the corresponding new Treasury note auction.
Final Settlement Price	Expiry listings correspond to the U.S. Treasury auction schedule, with final settlement date the morning of the following new treasury note auction in the named expiry month. Final settlement price will be rounded to the nearest one quarter of 1/32 of one point.
Position Limits	Accountability level: 7,500
Minimum Reportable Level	2
Delivery	Financially Settled

Price Conventions	**Futures Trade Price**			**Options Strike Price**	**Options Premium**	**Information Contacts**		
	2 Yr OTR	5 yr OTR	10 Yr OTR	N/A	N/A			
Actual Price	106 14.2/32	106 14.2/32	106 14.5/32	N/A	N/A	**Cme.com Inquiries**	Customer Service	(800) 331-3332
FEC	0106142	0106142	0106145	N/A	N/A	**General Information**	Products & Services	(312) 930-8213
TREX	0106142	0106142	0106145	N/A	N/A		Clearing House	(312) 207-2525

Unmatched Trade Notice	0106142	0106142	0106145	N/A	N/A	**Globex Information**	Globex Control Center	(312) 456-2391
Trade Register Report	106 14.2/32	106 14.2/32	106 14.5/32	N/A	N/A	**Performance Bond Information**	Risk Management Dept.	(312) 648-3888
FIXML Trade Register File	106 14.2/32	106 14.2/32	106 14.5/32	N/A	N/A	**Position Limits**	Market Regulation	((312) 341-7970
Settlement Price File	0106142	0106142	0106145	N/A	N/A	**Clearing Fees**	Clearing Fee Hotline	(312) 648-5470
SPAN File	0106142	0106142	0106145	N/A	N/A			
CME® ClearPort®	N/A	N/A	N/A	N/A	N/A			