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## 3-Month OIS-Eurodollar Futures Implied Intercommodity Spread

Effective Sunday May 3, 2009 (trade date May 4), CME Group will enable implied functionality on CME Globex for Intercommodity spreads between 3-Month OIS (OSS) futures and Eurodollar (ED) futures. Implying the OSS-ED spread will allow listed spreads to **match against the underlying futures contracts, without the risk of being filled on only one of the legs.**

Daily 3-Month LIBOR less Daily 3-Month OIS (Basis Points)



[To learn more about the OSS-ED spread, read \*Spreading Opportunities with 3-Month OIS Futures.\*](#)

In addition, effective Monday May 4, 2009, **All-Or-None (AON) trading will also be implemented for 3-Month OIS futures** on the CME Group trading floor. The AON symbol for 3-Month OIS is **OIA**, the minimum quantity will be 2,000 contracts, and the counterparty minimum will be 10 percent of the order. [Get more information on AON trading.](#)

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