

March 14, 2007

NOTICE

CBOT® 30-YEAR INTEREST RATE SWAP FUTURES

Trading in CBOT® 30-Year Interest Rate Swap futures will begin **on e-cbot® on SUNDAY, MARCH 18, 2007** (trade date March 19, 2007) at 6:03 p.m., and by **open auction on MONDAY, MARCH 19, 2007** at 7:20 a.m.

Normal Trading Hours:	6:03 p.m. to 4:00 p.m. Chicago time, Sun-Fri Electronic (e-cbot®) 7:20 a.m. to 2:00 p.m. Chicago time, Mon-Fri Open Auction
Initial Months Listed:	Jun., Sep. and Dec. 2007
Ticker Symbol:	QS (electronic)/NZ (open auction)
Unit of Trading:	The notional price of the fixed-rate side of a 30-year interest rate swap that has notional principal equal to \$100,000, and that exchanges semiannual interest payments at a fixed rate of 6% per annum for floating interest rate payments, based on 3-month LIBOR.
Price Basis:	The price will be quoted in points. One point equals \$1,000.00. Par is on the basis of 100 points
Minimum Price Fluctuation:	One-half of 1/32 of one point (\$15.625 per contract). For intermonth spreads, minimum is one-fourth of 1/32 (\$7.8125 per contract).
Price Limits:	None
Position Limits:	None (Position accountability per Regulation 425.06)
Reportable Position:	500 contracts (in any one month)
Margin Requirements:	(To be announced separately.)
Last Trading Day:	The second London business day preceding the third Wednesday of the delivery month. Trading in expiring contracts closes at 11:00 a.m. New York time on the last trading day.
Delivery Standard:	The contract grade shall be the final settlement price of the Trading Unit on the last day of trading, based upon the ISDA Benchmark Rate for a 30-year U.S. dollar interest rate swap on the last day of trading, as published at approximately 11:30 a.m. New York time on Reuters page ISDAFIX1.*

(OVER)

*ISDA Benchmark mid-market par swap rates collected at 11:00 a.m. (New York Time) by Reuters Limited and Garban Intercapital plc and published on Reuters page ISDAFIX1. Source: Reuters Limited

Delivery Method:

By cash settlement. The final settlement value will be determined as

$$\$100,000 * [6/r + (1 - 6/r) * (1 + 0.01 * r/2)^{-60}]$$

Where r represents the ISDA Benchmark Rate for a 30-year U.S. dollar interest rate swap on the last day of trading, expressed in percent terms (For example, if the ISDA Benchmark Rate were five and one quarter percent, then r would be 5.250.) Final settlement price will be the final settlement value rounded to the nearest one quarter of one thirty-second of one point.

**Membership Series Eligible
For Membership Privileges:**

B-1 (Full), B-2 (Associate) and B-3 (GIM)

Paul J. Draths
Vice President and Secretary