

June 21, 2007

**NOTICE**

**CBOT<sup>®</sup> CREDIT DEFAULT SWAP INDEX FUTURES**

Trading in CBOT<sup>®</sup> CDR Liquid 50<sup>TM</sup> North American Investment Grade (NAIG) Index futures will begin **SUNDAY, JUNE 24, 2007** (trade date June 25, 2007) at **6:02 p.m.** (Central Time).

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|--|---|
| <b>Normal Trading Hours:</b><br>(Central Time) | 6:02 p.m. to 4:00 p.m. (Sun-Fri) e-cbot <sup>®</sup> (electronic)   |
| <b>Ticker Symbol:</b>                          | CX  |
| <b>Contract Months:</b>                        | March, June, September, December  |
| <b>Unit of Trading:</b>                        | The relevant CDR Liquid 50 <sup>TM</sup> North American Investment Grade Index.   |
| <b>Index Methodology:</b>                      | Average of the five year Credit Default Swap (CDS) spreads of the 50 most liquid investment-grade names in the North American CDS market. |
| <b>Price Basis:</b>                            | Prices will be quoted in basis points and hundredths (1/100) of basis points. One basis point equals \$500.                               |
| <b>Minimum Price Fluctuation:</b>              | One one-hundredth (1/100) of one basis point. (\$5 per contract).   |
| <b>Daily Price Limits:</b>                     | None  |
| <b>Position Limits:</b>                        | None (Position accountability level per Regulation 425.06 is 500 contracts.)  |
| <b>Reportable Position:</b>                    | 200 contracts (in any one month).   |

**(OVER)**

**Margin Requirements:**  
(Exchange Minimums)

Initial/Maintenance/Hedge  
\$2,700/ \$2,000 /\$2,000

**Last Trading Day:**

The second London business day preceding the third Wednesday of the delivery month. Trading in expiring contracts closes at 4:00 p.m. Chicago time on the last trading day.

**Final Settlement Day:**

The business day following the last trading day.

**Final Settlement Price:**

The final settlement price shall be \$500 times the final settlement value of the Index for the last day of trading, as determined and furnished by the Exchange's designated index provider.

**Delivery:**

Delivery against expiring futures shall be by cash settlement through the Clearing Services Provider following normal variation margin procedures.

**Membership Series Eligible  
For Membership Privileges:**

B-1 (Full), B-2 (Associate) and B-4 (IDEM).

Paul J. Draths  
Vice President and Secretary