

Market Data Operations

October 31, 2007 Q2007-277	Update #1: CME[®] New Product Summary for Market Data Distributors		
Listing Date	Sunday, November 18, 2007 (trade date Monday, November 19)		
Contract Name	Treasury-Matched Eurodollar MidCurve Options		
Description	These options are part of the weekly mid-curve suite of Eurodollar options, but will have extended expirations to match the longer-dated Treasury options.		
Instrument Type	Interest Rate option on futures contracts.		
Ticker Symbol(s)	Trading Floor: E0T (E-Zero-T) CME Globex: TE0 (T-E-Zero)		
Trading Venue	Both Open Outcry during RTH and CME Globex [®] platform round the clock.		
Contract Size	One Eurodollar futures contract.		
Trading Hours	Open Outcry (RTH): 7:20 a.m. – 2:00 p.m. Central Time (CT) Monday through Friday; CME Globex (ETH): 5:00 p.m. – 4:00 p.m. CT the next day, Sunday through Thursday.		
Valid Contract Months	Five contracts in the March Quarterly Cycle (Mar, Jun, Sep, Dec) and two serial months (Jan, Feb, Apr, May, Jul, Aug, Oct, Nov)		
Initial Contract Months	December '07, January, February, March, June, Sep and Dec '08		
Minimum Price Intervals and Value Per Tick	0.005 IMM Index Points \$12.50/tick; cabinet = \$.0025 IMM Index Points, or \$6.25		
Price Banding	10 Index Points		
Termination of Trading	Trading will typically terminate on the last Friday that is at least two business days prior to the end of the month preceding the contract month.		
Final Settlement Price	N/A		
Exercise Style	American Style: An option buyer can exercise his option on any day that the option is traded.		
Exercise Price Listings and Intervals	Strike prices will be listed in 25-point strike intervals, in a range of 5.50 IMM Index Points, above and below the at-the-money strike price, and in 12.5 point strike intervals, in a range of 1.50 IMM Index Points, above and below the at-the-money strike price.		
Price Conventions	Options Strike Price	Options Premium	
Actual Price	94.25	0.065	
ITC Transmission Format	0942500	0000650	
ITC Fractional Indicator	4	4	
RLC Format	9425	6.5	
Preferred Display	94.25	0.065	
ITC Ticker Testing Date(s)/Time(s)	Ticker testing will be held on Friday, November 9 and Friday, November 16, 2007 at approximately 5:00 p.m.		
RLC Testing in CME Certification Environment	These contracts will be available for customer testing in the Certification environment on Monday, October 22, 2007 .		
Market Data Platform Channel Information	ITC 2.1 Globex market data will be transmitted via existing MDP Channel 5 and new ITC 2.1 channel 203 ; ITC 2.1 market data for Open Outcry will be transmitted via MDP channel 3 . RLC market data will be transmitted via MDP Channel 10 .		