

Market Data Operations

Date: September 18, 2008 Q2008- 192	New Product Summary for Quote Vendors		
Listing Date	Sunday, November 16, 2008 (trade date Monday, November 17)		
Contract Name	Implied Treasury Intercommodity Spreads (ICS)		
Description	New exchange-defined spread for trading community to allow flexibility in spread trading in different Treasury and Swap futures contracts		
Instrument Type	10 futures		
Ticker Symbol(s)	NOB, FOB, FYT, TUF, TUT, TUB, NOS, BOI, TOS, FOS – <i>Please see the Appendix on the next page for symbol descriptions.</i>		
Trading Venue	CME Globex®		
Contract Size	\$100,000 → NOB, FOB, FYT, BOI, TOS, FOS, NOS \$200,000 → TUF, TUT, TUB		
Trading Hours	CME Globex hours: 5:30 PM – 4:00 PM Central Time, Sunday-Friday		
Valid Contract Months	One consecutive quarterly expiry contracts		
Initial Contract Months	March 2009 (H9)		
Minimum Price Intervals and Value Per Tick	0.015625 (1/2 of 1/32nds of a full point) → NOB, BOI, TOS, NOS 0.0078125 (1/4 of 1/32nds of a full point) → FOB, FYT, TUF, TUT, TUB, FOS Value Per Tick - 1 full point = \$31.25		
Termination of Trading	Second London Business Day before the third Wednesday of the contract's delivery Month at: 10:01 a.m. Chicago time → BOI, TOS, FOS, NOS 12:01 p.m. Chicago time → NOB, FOB, FYT, TUF, TUT, TUB		
Final Settlement Price	Expiring futures contracts will cash settle against the ICS corresponding legs on the last day of trading as published at approximately 10:30 a.m. Chicago time, on Reuters page ISDAFIX1		
Exercise Style	NA		
Exercise Price Listings and Intervals	NA		
Price Conventions	Futures Trade Price	ITC 2.1 Ticker Testing Date(s)/Time(s)	Ticker testing will be held on Friday, November 7, 2008 and Friday November 14, 2008 at approximately 5:00 p.m. CT.
Actual Price	108.765625 (108.24.5/32)	RLC Testing in CME Certification Environment	These products will be available for customer testing in the New Release environment on Monday, September 29, 2008
ITC Transmission Format	0108245	Market Data Platform Channel Information	ITC 2.1 market data will be transmitted via MDP Channel 212 ; RLC market data will be transmitted via MDP Channel 115 .
ITC Fractional Indicator	U: 0.015625 V: 0.0078125		
RLC Format	108245		
Preferred Display	108-24		

Appendix

ICS Symbols	Symbol Description
NOB	Notes Over Bonds
FOB	5 Year Over Bonds
FYT	5 Year Over 10 Year
TUF	2 Year Over 5 Year
TUT	2 Year Over 10 Year
TUB	2 Year Over Bonds
BOI	Bonds Over 30 Year Swaps
TOS	10 Year Over 30 Year Swaps
FOS	5 Year Over 5 Year Swaps
NOS	Notes Over 7 Year Swaps

