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Advisory Notice

Clearing House

TO: All Firm Personnel
FROM: Clearing House Department
ADVISORY #: NP04-01
DATE: January 9, 2004
SUBJECT: **New Contract Notice – CBOT® Dow Jones U.S. Total Market Index Futures**

EXCHANGE:	CBOT
PRODUCT NAME:	CBOT Dow Jones SM U.S. Total Market Index Futures
CBOT TICKER SYMBOL:	TMI
CONTRACT SIZE:	\$500 times the Dow Jones U. S. Total Market Index (TMI). The TMI is a capitalization-weighted index representing 95 percent of the total U.S. stock market index universe.
VALID CONTRACT MONTHS:	Four nearest months in March quarterly cycle (Mar, Jun, Sep, Dec) and two additional Decembers listed at all times. Up to 6 contract months listed at all times.
CBOT TRADING HOURS:	Electronic – 7:15 p.m. to 3:15 p.m. Central Standard Time, Monday through Friday.
CLEARING CODE:	TM
INITIAL CLEARING DATE:	February 9, 2004
MINIMUM PRICE INTERVALS:	.05 index points.
VALUE PER TICK:	\$25.00 per contract.
SETTLEMENT CURRENCY	U.S. Dollars (USD)

"Dow JonesSM" is a service mark of Dow Jones & Company, Inc. CBOT® is a registered trademark of the Board of Trade of the City of Chicago, Inc.

TERMINATION OF TRADING:

Futures: On the Thursday preceding final settlement day
(third Friday of the contract month).

FINAL SETTLEMENT PRICE: Final settlement price will be provided by the
Chicago Board of Trade according to their
published final settlement procedures.

DELIVERY: Cash settled

POSITION LIMITS: TBD

MINIMUM REPORTABLE LEVEL: TBD

CFTC REPORTABLE NUMBER: CFTC Contacts - Judy Sepsey, Technical issues, or
Maggie Sweet, Reportable levels, at 312-596-0609.

**PERFORMANCE BOND
REQUIREMENTS:** Clearing–Level, to be published by the CME
Clearing House.

Customer–Level, to be published by the Chicago
Board of Trade.

PRICE CONVENTIONS:

	Trade Price
Actual Price	250.00
TREX/TES Format	0025000
Unmatched Trade Notice	250.00
Trade Register File	250.00
Settlement Price File	0025000
SPAN File	0025000
APS/ACS File Format	0025000

FOR FURTHER INFORMATION, CONTACT:

Clearing Information:	Trade Processing Unit	(312) 207-2525
	Client Management	(312) 338-2654
Performance Bond Requirements:	Risk Management Dept.	(312) 648-3888