

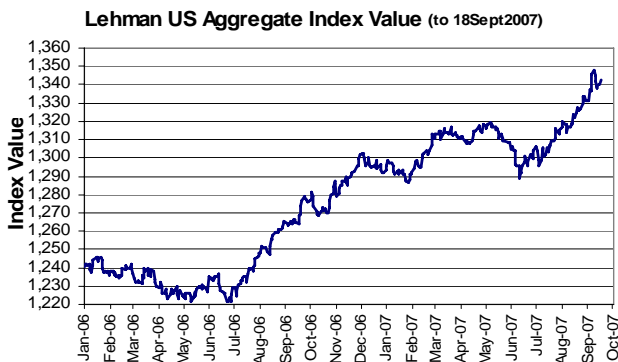
Research & Product Development

September 20, 2007

Page 1 of 1

CME Lehman Brothers U.S. Aggregate Index Futures & Options

Introduced in 1986, the Lehman Brothers U.S. Aggregate Index has become recognized as the most widely used debt index for the U.S. investment grade portfolio management community. Estimates vary, but more than \$2.5 trillion of fixed income investments including pension fund, mutual fund, endowment and other fixed income holdings may be indexed or otherwise benchmarked to this standard.



The Index - The Lehman Brothers U.S. Aggregate Index is broad-based, incorporating more than 9,000 investment grade issues with a market value more than \$9.6 trillion (as of September 1, 2007). It was created in 1986 with history backfilled to January 1, 1976. The Lehman Brothers U.S. Aggregate Index covers USD-denominated, investment-grade, fixed-rate, taxable

SEC-registered securities, including Treasury, Government-Related, Corporate, MBS (agency fixed-rate and hybrid ARM pass-throughs), ABS and CMBS debt instruments. U.S. Agency Hybrid Adjustable Rate Mortgage (ARM) securities were added to the Index as of 4/1/07.

Futures and Options – Chicago Mercantile Exchange (CME) has licensed the Lehman Brothers U.S. Aggregate Index as the basis for futures and option contracts. The futures contract calls for a cash settlement based upon \$100 x Index Value. Index Value represents the value of a portfolio that was established at the inception of the Lehman Brothers U.S. Aggregate Index with a value of 100. If Index Value = 1,300.00, the futures contract has a notional value of \$130,000 [$\$100 \times 1,300$].

CME Lehman U.S. Aggregate Index futures are well suited for use in the context of passive indexation, tactical asset allocation and portable alpha strategies. In particular, they are based on the total return of the index constituents including price fluctuations, coupon income and reinvestment of that coupon income. The futures settle on the last day of the calendar quarter to dovetail with fund accounting cycles.

CME will launch trading on CME Lehman Brothers U.S. Aggregate Index futures contracts on Sunday, September 30, 2007 for settlement on Monday, October 1, 2007.

	Futures
Contract Size	\$100 x Index Value, e.g., if Index Value @ 1,300.00, futures contract valued @ \$130,000 ($=\$100 \times 1,300$); Lehman Brothers also publishes a "Since Inception Total Return Index" equal to Index Value – 100
Tick Size	0.20 index points (\$20.00)
Trading Hours	Offered exclusively on the CME Globex® electronic trading platform on Sundays through Fridays from 5:00 p.m. to 4:00 p.m. CT the following day.
Months	March, June, September and December (the "March Quarterly Cycle")
Last Trading Day	Last business day of the contract month
Final Settle Day	First business day following last day of trading
Final Settlement	Cash settlement based on closing Index value
Daily Price Limits	None
Position Limits	5,000 contracts
Ticker Symbol	LBA

Please contact John Nyhoff, Director, Research & Product Development at John.nyhoff@cmegroup.com or 312-930-2310; Jonathan Kronstein, Associate Director, Interest Rate Products at Jonathan.kronstein@cmegroup.com or 312-435-7162; or, interestrates@cmegroup.com or 866-501-3646 for more information.

CME Lehman Brothers U.S. Aggregate Index futures are based in part on the Lehman Brothers U.S. Aggregate Index, which is published by Lehman Brothers Inc. ("Lehman Brothers"). CME Lehman Brothers U.S. Aggregate Index futures based on the Lehman Brothers U.S. Aggregate Index, are not sponsored, endorsed, sold, promoted or participated in by Lehman Brothers, and Lehman Brothers makes no representation regarding the advisability of investing in such product(s) or about the quality, accuracy and/or completeness of the CME Lehman Brothers U.S. Aggregate Index futures contract or the Lehman Brothers U.S. Aggregate Index. IN NO EVENT SHALL LEHMAN BROTHERS OR ANY OF ITS LICENSORS HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. Lehman Brothers U.S. Aggregate Index and Lehman Brothers Aggregate Index are service marks of Lehman Brothers Holdings Inc.