



Special Executive Report

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NATIONAL DAY OF MOURNING FOR FORMER PRESIDENT GERALD R. FORD

President George W. Bush has declared Tuesday, January 2, 2007, as a National Day of Mourning in observance of the passing of former President Gerald R. Ford. Chicago Mercantile Exchange Inc. ("CME" or "Exchange"), the Chicago Board of Trade ("CBOT"), the New York Stock Exchange ("NYSE") and the Securities Industry and Financial Markets Association ("SIFMA," formerly, the Bond Market Association), have coordinated market openings and closings with regard to the declared National Day of Mourning for President Gerald Ford.

ACCORDINGLY, CHICAGO MERCANTILE EXCHANGE INC. EQUITY AND COMMODITY PRODUCTS WILL BE CLOSED ON TUESDAY, JANUARY 2, 2007, IN COORDINATION WITH THE UNDERLYING MARKETS. INTEREST RATES AND FOREIGN EXCHANGE PRODUCTS WILL OBSERVE SHORTENED TRADING SESSIONS.

IMPACT ON CME PRODUCTS

INTEREST RATES: Both the trading floor and CME Globex trading of Interest Rate products will close early at 12:00 noon on Tuesday, January 2, 2007. This action is coordinated with the SIFMA recommendation to the underlying bond cash markets for an early close. Interest rate products traded on CME Globex will reopen later in the day at their normal opening time of 5:00 P.M. for the next trade date.

FOREIGN EXCHANGE (FX): Both the trading floor and CME Globex trading of FX products will close early at 12:00 noon on Tuesday, January 2, 2007. The Exchange coordinates trading of CME FX products with the CME Interest Rate products. FX products traded on CME Globex will reopen later in the day at their normal opening time of 5:00 P.M. for the next trade date.

EQUITIES: There will be no open outcry trading session for Equities on Tuesday, January 2, 2007. The CME Globex trading session for Equity products will close at 8:15 A.M. on Tuesday, January 2, 2007. Please note that CME Exchange Traded Fund ("ETF") futures contracts will not be open for trading on Tuesday, January 2, 2007. Equity products traded on CME Globex will reopen later in the day at their normal opening time of 3:30 P.M. for the next trade date.

HOUSING: Housing options on the trading floor and housing futures on CME Globex will be closed. Housing futures products traded on CME Globex will open later in the day at their normal opening time of 5:00 P.M. for the next trade date.

COMMODITIES: Both the trading floor and CME Globex trading of Commodities will be closed on Tuesday, January 2, 2007. In addition, please note the following:

Live Cattle: There will be no Live Cattle delivery tenders or physical deliveries on Tuesday, January 2, 2007, and all other tender and corresponding delivery dates will be adjusted accordingly. In addition, the last tender day for December 2006 Live Cattle futures previously scheduled for Thursday, January 4, 2007 now will be Friday, January 5, 2007, and the last delivery day for December 2006 Live Cattle futures previously scheduled for Wednesday, January 10, 2006 now will be Thursday, January 11, 2007.

Weather: Tuesday, January 2, 2007 is the last trading day and final settlement day for all December 2006 Weather contracts and will be a normal trading day. All other Weather contract months will be closed.

GSCI: There will be no trading of GSCI futures or options on Tuesday, January 2, 2007. As a result, the last trading date and final expiration date for January 2007 GSCI futures and options, previously scheduled for Wednesday, January 17, 2007 now will be Thursday, January 18, 2007.

All Other Commodities: All previously published expiration and other dates for commodity products shall apply.

If you have any questions, please contact Maz Chadid, at 312-930-8246, or Richard Co, at 312-930-3227, or Steve Youngren, at 312-930-4583.