



Special Executive Report

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CME Globex® NO BUST RANGE FOR CME MEXICAN PESO FUTURES TO BE EXPANDED, EFFECTIVE SUNDAY, APRIL 2, 2006

Effective Sunday, April 2, 2006 (for the trade date of Monday, April 3, 2006), the CME Globex no bust range for CME Mexican peso futures will be expanded to 30 ticks or less from the current 20 ticks or less. Price banding for CME Mexican peso futures will remain at 60 ticks for outright and 10 ticks for spreads. The amendment to CME Rule 588.K. to implement this change is below with additions underlined.

588.K. GLOBEX No Bust Ranges

Futures	No Bust Range
Eurodollar and LIBOR	2.5 basis points or less
T-Bills	5 basis points or less
Fed Fund "Turn"	50 basis points or less
Agency Notes	16 ticks or less
Swaps	5 basis points or less
TIIE and CETES	30 ticks or less
CPI Futures	5 basis points or less
Eurozone HICP Futures	25 basis points or less
Currency Futures (except British pound <u>and Mexican peso</u>)	20 ticks or less
British Pound <u>and Mexican Peso</u> Futures	30 ticks or less

Remainder of the Rule is unchanged.

If you have any questions, please contact Scott Brusso, Director, Foreign Exchange, at (312) 930-3133, or Lori Aldinger, Associate Director, Financial Product Development, at (312) 930-2337.