



Special Executive Report

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ADDITIONAL EURODOLLAR FUTURES “MONTH VERSUS PACK” SPREADS TO BE LISTED ON CME Globex®, EFFECTIVE SUNDAY, JUNE 25, 2006

On Sunday, June 25, 2006 (for the trade date of Monday, June 26, 2006), CME will expand its current offering of “Month versus Pack” spreads to include combinations consisting of single contract expirations in the highly liquid first eight quarterly Eurodollar contracts and the most commonly traded Eurodollar Packs. The new pairings will create opportunities for traders to express views and to move positions among the most liquid points on the yield curve with maximum efficiency. Following are the 26 new Eurodollar “Month versus Pack” futures spreads which will be listed on CME Globex.

New (additional) GE:MP Spreads

| Fronts (“Whites”) versus Red Pack | |
|--|------------------------------------|
| Q1 (SEP 2006) vs | Pack beginning with Q5 (SEP 2007) |
| Q2 (DEC 2006) vs | Pack beginning with Q5 (SEP 2007) |
| Q3 (MAR 2007) vs | Pack beginning with Q5 (SEP 2007) |
| Whites and Reds versus Green Pack | |
| Q1 (SEP 2006) vs | Pack beginning with Q9 (SEP 2008) |
| Q2 (DEC 2006) vs | Pack beginning with Q9 (SEP 2008) |
| Q3 (MAR 2007) vs | Pack beginning with Q9 (SEP 2008) |
| Q4 (JUN 2007) vs | Pack beginning with Q9 (SEP 2008) |
| Q5 (SEP 2007) vs | Pack beginning with Q9 (SEP 2008) |
| Q6 (DEC 2007) vs | Pack beginning with Q9 (SEP 2008) |
| Q7 (MAR 2008) vs | Pack beginning with Q9 (SEP 2008) |
| Whites and Reds versus Blue Pack | |
| Q1 (SEP 2006) vs | Pack beginning with Q13 (SEP 2009) |
| Q2 (DEC 2006) vs | Pack beginning with Q13 (SEP 2009) |
| Q3 (MAR 2007) vs | Pack beginning with Q13 (SEP 2009) |
| Q4 (JUN 2007) vs | Pack beginning with Q13 (SEP 2009) |
| Q5 (SEP 2007) vs | Pack beginning with Q13 (SEP 2009) |
| Q6 (DEC 2007) vs | Pack beginning with Q13 (SEP 2009) |
| Q7 (MAR 2008) vs | Pack beginning with Q13 (SEP 2009) |
| Q8 (JUN 2008) vs | Pack beginning with Q13 (SEP 2009) |
| Whites and Reds versus Gold Pack | |
| Q1 (SEP 2006) vs | Pack beginning with Q17 (SEP 2010) |
| Q2 (DEC 2006) vs | Pack beginning with Q17 (SEP 2010) |
| Q3 (MAR 2007) vs | Pack beginning with Q17 (SEP 2010) |
| Q4 (JUN 2007) vs | Pack beginning with Q17 (SEP 2010) |
| Q5 (SEP 2007) vs | Pack beginning with Q17 (SEP 2010) |
| Q6 (DEC 2007) vs | Pack beginning with Q17 (SEP 2010) |
| Q7 (MAR 2008) vs | Pack beginning with Q17 (SEP 2010) |
| Q8 (JUN 2008) vs | Pack beginning with Q17 (SEP 2010) |

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If you have any questions, please contact Peter Barker, Director, Interest Rates, at (312) 930-8554, or Richard Co, Director, Financial Research, at (312) 930-3227.

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