

<HELP> for explanation.  
Screen Printed

P143 Comdty MPAK

### Euro-Future Pack and Bundle Monitor

Edit Defaults			Monitor	Quote Recap	Fair Value	Fut Avg				
Time	Size	Price	Time	Size	Price	Maturity	Last	Time	Volume	Fair Value
12:54:00	45	0.0	13:15:49	50	0.0	1) WHITE	.00	12:54	993	94.768
12:44:00	13	1-.50	12:57:07	10	.25	2) RED	.00	13:15	3571	95.033
12:14:52	50	-.75	12:54:20	32	1.25	3) GREEN	.75	13:16	881	94.955
12:08:33	9	1-.75	11:29:17	125	1-1.00	4) BLUE	1.50	13:17	628	94.843
11:35:15	2	1-1.00	11:29:17	125	11.00	5) GOLD	1.50	13:17	1566	94.725
11:19:50	50	-.75	10:17:58	100	1-1.25	6) PURPLE	-1.00	7:56	5	94.823
10:57:00	25	1-.75	10:17:58	100	11.25	7) ORANGE	4.50	10/17	211	94.530
10:10:33	20	-.50	10:11:11	100	0.0	8) PINK	N.A.	N.A.	N.A.	N.A.
10:10:09	12	1-.50	10:11:11	50	n.a.	9) SILVER	N.A.	10/13	N.A.	N.A.
10:08:44	235	1-.25	09:54:10	250	1.75					
10:08:44	200	1-.25	09:54:23	100	.75					
09:34:58	52	1-.50	09:54:10	100	1.75					
09:19:55	68	1-.25	09:44:38	125	0.0					
08:49:02	25	1-.50	09:37:12	19	1.25					
Time	Size	Price	Time	Size	Price	Maturity	Last	Time	Volume	Fair Value
13:24:52	20	1.25	12:43:07	50	1-.25	11) 2-yr	.25	13:24	3766	94.900
13:25:52	20	1.25	12:01:20	50	1-1.00	12) 3-yr	-.25	12:43	227	94.918
13:25:11	50	1.50	12:01:20	50	11.00	13) 4-yr	4.00	10/17	30	94.899
13:24:49	60	.25	10:09:12	21	0.0	14) 5-yr	1.00	13:07	201	94.864
13:24:40	60	.25	10:08:58	25	0.0	15) 7-yr	1.00	9:07	15	94.782
13:23:46	5	1.25	08:20:40	30	1-1.25	16) 10-yr	N.A.	N.A.	N.A.	N.A.
13:23:46	5	13.25	07:22:28	1	1.50					
13:13:33	25	1-.25								
13:01:40	25	0.0	14:05:02	11	12.25					
12:44:00	13	1-.50	13:57:03	22	11.75					
12:48:23	50	1-.25	13:51:49	5	11.50					
12:13:59	400	-1.00	13:45:32	1	12.00					
11:49:38	9	1-1.00	12:02:36	80	15.50					
11:17:11	65	1-.50	11:35:57	50	16.00					

<HELP> for explanation, <MENU> for similar functions.

P143 Comdty MPAK

### Euro-Future Pack and Bundle Monitor

Edit Defaults			Monitor			Quote Recap		Fair Value		Euro Equiv	
Time	Size	Price	Time	Size	Price	Maturity	Last	Time	Volume	Fair Value	
12:54:00	45	0.0	13:15:49	50	0.0	1) WHITE	.00	12:54	993	0.125	
12:44:00	13	-1.50	12:57:07	10	.25	2) RED	.00	13:15	3571	0.375	
12:14:52	50	-.75	12:54:20	32	1.25	3) GREEN	.75	13:16	881	1.250	
12:08:33	9	-1.75	11:29:17	125	-1.00	4) BLUE	1.50	13:17	628	1.750	
11:35:15	2	-1.00	11:29:17	125	11.00	5) GOLD	1.50	13:17	1566	2.000	
11:19:50	50	-.75	10:17:58	100	-1.25	6) PURPLE	-1.00	7:56	5	2.000	
10:57:00	25	-1.75	10:17:58	100	11.25	7) ORANGE	4.50	10/17	211	2.000	
10:10:33	20	-.50	10:11:11	100	0.0	8) PINK	N.A.	N.A.	N.A.	N.A.	
10:10:09	12	-1.50	10:11:11	50	n.a.	9) SILVER	N.A.	10/13	N.A.	N.A.	
10:08:44	235	-1.25	09:54:10	250	1.75						
10:08:44	200	-1.25	09:54:23	100	.75						
09:34:58	52	-1.50	09:54:10	100	1.75						
09:19:55	68	-1.25	09:44:38	125	0.0						
08:49:02	25	-1.50	09:37:12	19	1.25						
Time	Size	Price	Time	Size	Price	Maturity	Last	Time	Volume	Fair Value	
13:24:52	20	1.25	12:43:07	50	-1.25	11) 2-yr	.25	13:24	3766	0.250	
13:25:52	20	1.25	12:01:20	50	-1.00	12) 3-yr	-.25	12:43	227	0.583	
13:25:11	50	1.50	12:01:20	50	11.00	13) 4-yr	4.00	10/17	30	0.875	
13:24:49	60	.25	10:09:12	21	0.0	14) 5-yr	1.00	13:07	201	1.100	
13:24:40	60	.25	10:08:58	25	0.0	15) 7-yr	1.00	9:07	15	1.357	
13:23:46	5	1.25	08:20:40	30	-1.25	16) 10-yr	N.A.	N.A.	N.A.	N.A.	
13:23:46	5	13.25	07:22:28	1	1.50						
13:13:33	25	-1.25		10/17/2006							
13:01:40	25	0.0	14:05:02	11	12.25						
12:44:00	13	-1.50	13:57:03	22	11.75						
12:48:23	50	-1.25	13:51:49	5	11.50						
12:13:59	400	-1.00	13:45:32	1	12.00						
11:49:38	9	-1.00	12:02:36	80	15.50						
11:17:11	65	-1.50	11:35:57	50	16.00						

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Govt **MPAK**

HELP FOR **EURO-FUTURE PACK AND BUNDLE MONITOR**

Search **MPAK** <HELP> for:

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Use MPAK <Go> to monitor CME (Chicago Mercantile Exchange), Euro-dollar Pack, and Bundle prices. Packs and Bundles are an alternative method of executing strip trades.

HOW TO...

1) How to Use MPAK

SCREEN DESCRIPTIONS

2) Euro-Future Pack and Bundle Monitor Screen

3) - Quote Recap (title does not appear on screen)

4) - Bund/Pak

5) - Packs

6) - Bundles

7) FAQ

TO ACCESS:

MPAK <Go>

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 6212 1000

U.S. 1 212 318 2000

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HELP FOR EURO-FUTURE PACK AND BUNDLE MONITOR

Search **MPAK** <HELP> for:

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How to Use MPAK

Once you enter MPAK <Go>, you have the following options:

- To set the defaults, click on the Edit Defaults toolbar button and update the appropriate highlighted fields that appear in the MPAK Screen Settings screen. Enter <Go> 1 <Go> to update.
- To change the monitor display, click on the down arrow to the right of the Monitor field and choose the appropriate option.
- To change the fair value equivalent, click on the down arrow to the right of the Fair Value field and choose the appropriate option.
- To access related functions, click on an item in the monitor and choose the appropriate option from the dropdown menu that appears.
- To adjust the size of a monitor component, click on the GO button at the top left corner of the component and choose the appropriate option.

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Search **MPAK** <HELP> for: [REDACTED]

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- To monitor a different pack/bundle in the Quote Recap monitor, click on the pack/bundle, then drag and drop it into the appropriate monitor. The screen refreshes automatically.

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Euro-Future Pack and Bundle Monitor Screen

The Euro-Future Pack and Bundle Monitor screen display the following sections, depending on your selection in the Monitor field:

Quote Recap (title does not appear on screen)

Bund/Pak

Packs

Bundles

<HELP> to contact our 24/7 Help Desk, <MENU> to return.

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HELP FOR EURO-FUTURE PACK AND BUNDLE MONITOR

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- Quote Recap (title does not appear on screen)

Four quote recap monitors appear on the left side of the screen when the Monitor field displays Quote Recap. The name of the index selected in the MPAK Settings screen appears at the top of the quote recap monitor. The following fields appear:

Time:

The individual trade times.

Size:

The number of contracts traded.

Price:

Purchase prices in chronological order.

**\*Remember\***

Each price the exchange sends during the trading day represents the change in price from yesterday's close.

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HELP FOR EURO-FUTURE PACK AND BUNDLE MONITOR

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Bund/Pak

The Bund/Pak monitor appears when the Monitor field displays Bund/Pk. The following fields appear:

Bund/pk:

The name of the bundle/pack index.

Price:

The last price.

Size:

The size of the last trade.

Time:

The time of the last trade.



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HELP FOR EURO-FUTURE PACK AND BUNDLE MONITOR

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- Packs

The Packs monitor displays the following fields:

Maturity:

Packs futures contracts by maturity colors. The following colors appear:

- White:

The White pack is comprised of all the quarterly futures contracts for the next year.

- Red:

The Red pack is comprised of the four consecutive quarterly Euro-dollar futures contracts starting one year from now.

- Green:

The Green pack consists of the four consecutive quarterly Euro-dollar futures contracts starting two years from now.

- Blue:

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HELP FOR **EURO-FUTURE PACK AND BUNDLE MONITOR**

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The Blue pack consists of the four consecutive quarterly Euro-dollar futures contracts starting three years form now.

- Gold:

The Gold pack consists of the four consecutive quarterly Euro-dollar futures contracts starting four years form now.

- Purple:

The Purple pack consists of the four consecutive quarterly Euro-dollar futures contracts starting five years form now.

- Orange:

The Orange pack consists of the four consecutive quarterly Euro-dollar futures contracts starting six years form now.

- Pink:

The Pink pack consists of the four consecutive quarterly Euro-dollar futures contracts starting seven years form now.

- Silver:

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HELP FOR EURO-FUTURE PACK AND BUNDLE MONITOR

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The Silver pack consists of the four consecutive quarterly Euro-dollar futures contracts starting eight years from now.

- Copper:

The Copper pack consists of four consecutive quarterly Euro-dollar futures contracts, starting nine years from now.

Last:

Last trade value (quoted as change from previous day's price).

Time:

Time of last trade.

Volume:

Total number of contracts traded.

Fair Value:

The Bloomberg calculated average price on rate of the underlying futures contracts that make up the respective pack.

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 6212 1000

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**\*Remember\***

Fair Value is calculated once a minute based on the current trade price.

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- Bundles

The Bundles monitor displays the following fields:

Maturity:

Bundles futures contracts by maturity in years. The following years appear:

- 2-yr:

The two-year bundle consists of all of the quarterly Euro-dollar futures contracts from now up to two years from now.

- 3-yr:

The three-year bundle consists of all the quarterly Euro-dollar futures from now until three years from now.

- 4-yr

The four-year bundle consists of all the quarterly Euro-dollar futures from now until four years from now.

- 5-yr:

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

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The five-year bundle consists of all the quarterly Euro-dollar futures from now until five years from now.

- 7-yr:

The seven-year bundle consists of all the quarterly Euro-dollar futures from now until seven years from now.

- 10-yr:

The ten-year bundle consists of all the quarterly Euro-dollar futures from now until ten years from now.

\*Remember\*

The one-year bundle, which consists of the next four consecutive quarterly Euro-dollar contracts, can also be considered the WHITE pack.

Last:

Last trade value (quoted as change from previous day's price).

Time:

Time of last trade.

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000 Japan B1 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000

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Volume:

Total number of contracts traded.

Fair Value:

The Bloomberg calculated average price or rate of the underlying futures contracts that make up the respective bundle.

**\*Remember\***

Fair Value is calculated once a minute based on the current trade price.

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 5212 1000

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FAQ

What are the Packs tickers?

Packs:

PACKWH <CMDTY>  
PACKRE <CMDTY>  
PACKGR <CMDTY>  
PACKBL <CMDTY>  
PACKGO <CMDTY>  
PACKPU <CMDTY>  
PACKOR <CMDTY>  
PACKPI <CMDTY>  
PACKSI <CMDTY>  
PACKCO <CMDTY>

Price/Rate Tickers (Fair Value):

PACKWHAV <CMDTY>  
PACKWHAV <CMDTY>  
PACKWHAV <CMDTY>

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 6212 1000

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HELP FOR EURO-FUTURE PACK AND BUNDLE MONITOR

Search **MPAK** <HELP> for:

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PACKBLAY <CMDTY>  
PACKGOAY <CMDTY>  
PACKPUAY <CMDTY>  
PACKORAY <CMDTY>  
PACKPIAY <CMDTY>  
PACKSIAY <CMDTY>  
PACKCOAY <CMDTY>

\*Remember\*

Price/Rate Tickers are calculated by Bloomberg.

What are the Bundles tickers?

Bundles:

BNDL2 <CMDTY>  
BNDL3 <CMDTY>  
BNDL4 <CMDTY>  
BNDL5 <CMDTY>  
BNDL7 <CMDTY>  
BNDL10 <CMDTY>

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000

Japan B1 3 3201

8900

Singapore 65 6212

1000

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2000

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