

CORPORATE EVENTS

MEMO # 04-214

DATE: 11/12/04

ACTION: State Street Bank and Trust Company has announced a special cash distribution of \$0.22 per common share for the DIAMOND Trust, Series 1 (DIA1C). The ex- distribution date is **Monday, November 15, 2004**. This corporate action will be coordinated with the Options Clearing Corporation.

CATEGORY: Special Cash Dividend

SECURITY FUTURE: DIAMOND Trust, Series 1

ONECHICAGO SYMBOL: DIA1C remains the same

CME SYMBOL: DM remains the same

EFFECTIVE DATE: Effective on the opening of business November 15, 2004.

MULTIPLIER: 100 multiplier remains the same

DELIVERABLE PER CONTRACT: 100 DIAMOND Trust common shares remain the same

APPLICABLE CONTRACT MONTHS: November, December, March, June

SETTLEMENT PRICES AND POSITIONS: Start of day prices on November 15, 2004 will be reduced by \$0.22 from the November 12 settlement price. This corporate event will have no effect on the mark to market value for positions held from November 12, 2004 to November 15, 2004.

Positions will not be affected.

NOTES: The forecasted effect of the upcoming corporate event on each clearing firms' positions can be viewed in infopac in the Corporate Event Initial Forecast Report (ONE712), the Corporate Event Final Forecast Report (ONE713), and the Corporate Event Forecast Audit Report (CPDBU710).

The details after the corporate event has been applied can be viewed in the Corporate Event Activity Report (ONE711).

If you have any questions regarding the information provided in the document, please call either Laura Sutor at 312 648-5480 or Lisa Amato at 312 338-2654 from the Client Management Department.