



Special Executive Report

DATE: January 18, 2011

SER#: 5577

SUBJECT: Amendment to Final Settlement Rule for U.S. Midwest Domestic Hot Rolled Coil Steel Index Futures Contract Listed on CME ClearPort and the NYMEX Trading Floor

Please be advised that effective Wednesday, January 19, 2011, the final settlement rule (Rulebook Chapter: 920.07) for the U.S. Midwest Domestic Hot Rolled Coil Steel Index Futures will be amended to further clarify current final settlement methodology for the contract. The rule amendment is provided below in blackline format.

(bold/underline indicates addition)

920.07

Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of the trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month **rounded to the nearest \$1.00/short ton.**

Please refer questions on this subject to:

Energy & Metals Research:

Robert Biolsi

bob.biolsi@cmegroup.com

212.299.2610

Joann Arena

joann.arena@cmegroup.com

212.299.2356