



Special Executive Report

DATE: September 13, 2011

SER#: 5930

SUBJECT: Change in Contract Size for Cleared OTC London Gold Forwards

Effective Sunday, September 25, 2011, for trade date Monday, September 26, 2011, please be advised that the New York Mercantile Exchange, Inc. ("NYMEX") and Commodity Exchange, Inc. ("COMEX" and collectively "Exchanges") will change the contract size and fee structure of the Cleared OTC London Gold Forwards contract. The contract size will change from the current 100 Troy Ounces to 0.001 Troy Ounces. There will be a waiver of clearing fees for the Cleared OTC London Gold Forwards contract until November 1, 2011 after which new fees will be imposed as indicated in the tables below. This contract is available for clearing on CME ClearPort.

Please refer questions on this subject to:

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(Underscore indicates insertion, ~~Strikethrough~~ indicates deletion)

334.01. CONTRACT SPECIFICATIONS

334.01.A. Unit of Clearing

The unit of clearing shall be in minimum increments of 0.001 ~~400~~ fine troy ounces of gold.

Fees
Cleared OTC London Gold Forwards

For COMEX members:

Tier	Fee per ounce (\$)	Equivalent per 100 oz (\$)
T+1 (tom), T+2 (spot), T+3	0.0010	0.10
T+4 to 2 months (from spot)	0.0050	0.50
2 months to 6 months	0.0070	0.70
6 months to 10 years	0.0100	1.00

For members, the proposed minimum fee per trade is \$2.00

For non-members:

Tier	Fee per ounce (\$)	Equivalent per 100 oz (\$)
T+1 (tom), T+2 (spot), T+3	0.0015	0.15
T+4 to 2 months (from spot)	0.0075	0.75
2 months to 6 months	0.0105	1.05
6 months to 10 years	0.0150	1.50

For non-members, the proposed minimum fee per trade is \$3.00

Note: "Tom" is short for tomorrow.