



Special Executive Report

S- 5951R

November 1, 2011

Revised Effective Date for New Name and Ticker Symbol for "Gold" Mid-Curve Eurodollar Options

Due to scheduling conflicts, the Chicago Mercantile Exchange, Inc. ("CME" or "Exchange") will require additional time to implement systems changes that will accommodate the renaming of the Fifth-Year ("Gold") Mid-Curve Eurodollar option (E5, GE5) as the **Four-Year ("Gold") Mid-Curve Eurodollar option**. The new effective date will be trade date **Sunday, December 11, 2011 (for trade date Monday, December 12, 2011)**.

CME is implementing this name change in order to make it consistent with the naming conventions for other Mid-Curve Eurodollar options. The Four-Year ("Gold") Mid-Curve Eurodollar option will still reference the quarterly Eurodollar futures contract month that expires four years after the option expires. For example, the December 2011 Four-Year ("Gold") Mid-Curve Eurodollar option will reference the December 2015 Eurodollar futures.

Accordingly, the Four-Year ("Gold") Mid-Curve Eurodollar option will have new ticker symbols:

- **Open Outcry Four-Year ("Gold") Mid-Curve Eurodollar Options: E4**
- **CME Globex Four-Year ("Gold") Mid-Curve Eurodollar Options: GE4**

All other contract specifications for Four-Year ("Gold") Mid-Curve Eurodollar Options (e.g., tick size, strike increment, etc.) will remain the same.

These contracts are listed by and subject to the rules of CME.

Please refer questions about this notice to:

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