



## Special Executive Report

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**S-4529**

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### **CHANGE TO LAST TRADING DAY AND FINAL EXPIRATION FOR JANUARY 2007 GOLDMAN SACHS COMMODITY INDEX**

As you were previously notified in Special Executive Report S-4527 dated Friday, December 29, 2006, the **last trading day and final expiration for January 2007 Goldman Sachs Commodity Index (GSCI) Futures and Options will be Thursday, January 18, 2007.**

This change is the result of closing the Exchange for the National Day of Mourning for President Gerald Ford on Tuesday, January 2, 2007. Under CME Rules 40102.G. and 401A01.I., respectively, trading in GSCI futures and options terminates on the 11<sup>th</sup> business day of the contract month.

Market participants are advised that the 2007 GSCI Normalizing Constant is still scheduled to be established by Goldman Sachs on Friday, January 5, 2007.

If you have any questions regarding this matter, please contact John Harangody at (312) 466-4437, Anne Carrara at (312) 930-4597, or Paul Peterson at (312) 930-4587.