



Special Executive Report

S-4624

October 11, 2007

COMMODITY EXCESS RETURN FUTURES (CERFS) LAUNCH CANCELED

CME Group is cancelling the introduction of four new Commodity Excess Return Futures (CERFs) contracts that were slated to launch Sunday, October 14, 2007. The indexes are based on the S&P/GS Energy Excess Return Index™, S&P/GS Non-Energy Excess Return Index™, S&P/GS Industrial Metals Excess Return Index™ and S&P/GS Natural Gas Excess Return Index™.

If you have any questions, please contact John Harangody, Director, CME Group Commodity Products, at 312-466-4437 or Lori Aldinger, Associate Director, CME Group Financial Product Development, at 312-930-2337.