

Special Executive Report

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Three-Month Euroyen LIBOR Futures Delisted

Effective immediately, Chicago Mercantile Exchange will delist Three-month Euroyen LIBOR futures.

Three-month Euroyen LIBOR futures, for which CME Rulebook Chapter 503 gives contract terms and conditions, began trading on April 1, 1999. Since 2003 they have fallen dormant. Trading volume has been zero since December 2003, and open interest has been zero since the September 2004 futures expiry.

The principle reason for the Exchange to delist these dormant contracts is to remove the potential for market participants to confuse them with the Exchange's actively traded Three-Month Euroyen futures.

Please refer questions on this subject to:

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