



Special Executive Report

S- 5951

September 22, 2011

New Name and Ticker Symbol for “Gold” Mid-Curve Eurodollar Options

On **Sunday, November 6, 2011 (for trade date Monday, November 7, 2011)**, the Exchange will rename the Fifth-Year (“Gold”) Mid-Curve option (E5, GE5) as the **Four-Year (“Gold”) Mid-Curve option**, in order to make it consistent with the naming conventions for other Mid-Curve options. The Four-Year (“Gold”) Mid-Curve 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 option will reference the December 2015 Eurodollar futures.

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

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

All other contract specifications for Four-Year (“Gold”) Mid-Curve 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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