



Special Executive Report

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June 8, 2010

JUNE 2010 CHINESE RENMINBI FUTURES AND OPTIONS CONTRACT TERMINATE TRADING AT 9:00 AM BEIJING TIME ON FRIDAY, JUNE 11, 2010 (8:00 PM CENTRAL DAYLIGHT TIME ON THURSDAY, JUNE 10, 2010)

Chicago Mercantile Exchange (CME) has confirmed today that the People's Bank of China (PBC) will not publish U.S. Dollar/Chinese Renminbi, Euro/Chinese Renminbi and Japanese Yen/Chinese Renminbi spot exchange rates on Monday through Wednesday, June 14, 15, or 16, 2010, due to the Chinese holiday of Dragon Boat Festival. These PBC spot exchange rates are used to cash settle the exchange's futures contracts for the Chinese Renminbi vs. the U.S. dollar, Euro and Japanese yen. **Therefore, according to CME termination of trading rules for Chinese Renminbi/U.S. Dollar Futures, Chinese Renminbi/Euro Futures and Chinese Renminbi/Japanese Yen Futures and Options Contracts and these three consecutive holidays in China, the termination of trading date is Friday, June 11, 2010, at 9:00 AM Beijing Time (8:00 PM Central Daylight Time on Thursday, June 10, 2010).** The June 2010 options on each of these futures contracts terminate trading on the same date and time as the underlying futures contracts. The specific rules follow:

Chapter 270 Chinese Renminbi Futures

27001.G., Termination of Trading

Futures trading shall terminate at 9:00 a.m. Beijing time (7:00 p.m. Central Standard Time or 8:00 p.m. Central Daylight Time) on the first Beijing business day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is an Exchange holiday, futures trading shall terminate on the next preceding common Beijing and Exchange business day.

Chapter 318 Chinese Renminbi / Euro (RMB/Euro) Cross-Rate Futures

31801.I. Termination of Trading

Futures trading shall terminate at 9:00 a.m. Beijing time (7:00 p.m. Central Standard Time or 8:00 p.m. Central Daylight Time) on the first Beijing business day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is an Exchange holiday, futures trading shall terminate on the next preceding common Beijing and Exchange business day.

Chapter 319 Chinese Renminbi/ Japanese Yen (RMB/Japanese Yen) Cross Rate Futures

31901.I. Termination of Trading

Futures trading shall terminate at 9:00 a.m. Beijing time (7:00 p.m. Central Standard Time or 8:00 p.m. Central Daylight Time) on the first Beijing business day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is an Exchange holiday, futures trading shall terminate on the next preceding common Beijing and Exchange business day.

If you have any questions, please contact Steve Youngren, Associate Director, Financial Research and Product Development, at (312) 930-4583.