



## Special Executive Report

---

S-6000

December 2, 2011

### RESTRICTED CONTRACT MARKETS FOR CME RULE 552 ("DUAL TRADING RESTRICTIONS")

CME Group has approved the following list of restricted markets for the implementation of CME Rule 552 ("Dual Trading Restrictions"), effective for the remainder of the fourth quarter and the beginning of the first quarter of 2012.

- **EURODOLLAR OPTIONS:** Dual trading is restricted in the following contract month positions, up to but not including the last five business days of the contract month:
  - First, second, third, fourth, fifth and sixth contract month position quarterly ED options.
  - First and second position serial month ED options.
  - First, second and third contract month position quarterly cycle One-Year ED MidCurve options.
  - First and second position serial month One-Year ED MidCurve options.
- **S&P 500<sup>®</sup> INDEX OPTIONS:** Dual trading is restricted in the first quarterly contract month position S&P 500 options and the first serial contract month position S&P 500 options, up to but not including the last five business days of the contract month.

CME Group regularly reviews historical volume data in order to determine those contracts and contract months deemed mature and liquid pursuant to CME Rule 552. Any new restrictions on dual trading will occur only after prior notice has been provided to shareholder/members.

Please see the reverse side of this document for information on the date ranges during which dual trading is restricted in each of the restricted contract months.

## EFFECTIVE DATES OF DUAL TRADING RESTRICTIONS ON CME PRODUCTS

The following schedule details the effective periods of the dual trading restrictions by contract month for CME products.

CME Product	Contract Month	----DUAL TRADING RESTRICTION----				Termination of Trading Date
		Restricted Dates		Date Lifted		
ED Options (Quarterlies)	Dec 2011	9/15/10	To	12/5/11	12/6/11	12/12/11
	Mar 2012	12/14/10	To	3/5/12	3/6/12	3/12/12
	Jun 2012	3/15/11	To	6/4/12	6/5/12	6/11/12
	Sep 2012	6/14/11	To	9/10/12	9/11/12	9/17/12
	Dec 2012	9/20/11	To	12/10/12	12/11/12	12/17/12
	Mar 2013	12/20/11	To	3/11/13	3/12/13	3/18/13
	<b>Jun 2013</b>	<b>3/20/12</b>	<b>To</b>	<b>6/10/13</b>	<b>6/11/13</b>	<b>6/17/13</b>
ED Options (Serials)	Jan 2012	10/17/11	To	1/6/12	1/9/12	1/13/12
	<b>Feb 2012</b>	<b>11/14/11</b>	<b>To</b>	<b>2/3/12</b>	<b>2/6/12</b>	<b>2/10/12</b>
	<b>April 2012</b>	<b>1/16/12</b>	<b>To</b>	<b>4/6/12</b>	<b>4/9/12</b>	<b>4/13/12</b>
1-Yr. MidCurve Options (Quarterlies)	Dec 2011	6/20/11	To	12/9/11	12/12/11	12/16/11
	Mar 2012	9/19/11	To	3/9/12	3/12/12	3/16/12
	Jun 2012	12/19/11	To	6/8/12	6/11/12	6/15/12
	Sep 2012	3/19/12	To	9/7/12	9/10/12	9/14/12
	<b>Dec 2012</b>	<b>6/18/12</b>	<b>To</b>	<b>12/7/12</b>	<b>12/10/12</b>	<b>12/14/12</b>
1-Yr. MidCurve Options (Serials)	Jan 2012	11/14/11	To	1/6/12	1/9/12	1/13/12
	<b>Feb 2012</b>	<b>1/16/12</b>	<b>To</b>	<b>2/3/12</b>	<b>2/6/12</b>	<b>2/10/12</b>
	<b>April 2012</b>	<b>2/13/12</b>	<b>To</b>	<b>4/6/12</b>	<b>4/9/12</b>	<b>4/13/12</b>
SP Options (Quarterlies)	Dec 2011	9/16/11	To	12/8/11	12/9/11	12/15/11
	Mar 2012	12/16/11	To	3/8/12	3/9/12	3/15/12
	Jun 2012	3/16/12	To	6/7/12	6/8/12	6/14/12
	<b>Sep 2012</b>	<b>6/15/12</b>	<b>To</b>	<b>9/13/12</b>	<b>9/14/12</b>	<b>9/20/12</b>
SP Options (Serials)	Jan 2012	11/18/11	To	1/12/12	1/13/12	1/20/12
	<b>Feb 2012</b>	<b>1/20/12</b>	<b>To</b>	<b>2/9/12</b>	<b>2/10/12</b>	<b>2/17/12</b>
	<b>April 2012</b>	<b>2/17/12</b>	<b>To</b>	<b>4/12/12</b>	<b>4/13/12</b>	<b>4/20/12</b>

If you have any questions regarding the dual trading restrictions, please contact Shantell Stanberry, Senior Data Quality Analyst, Market Regulation, at 312.435.3642 or Lou Abarcar, Associate Director, Market Regulation, at 312.341.3236.