



Special Executive Report

S-5878

August 8, 2011

RESTRICTED CONTRACT MARKETS FOR CME RULE 515 **("REGISTRATION AND IDENTIFICATION OF BROKER ASSOCIATIONS")**

Effective on September 1, 2011, the intra-association trading restrictions under CME Rule 515.E. ("Trading Restrictions") will begin to apply to the sixth contract month quarterly cycle Eurodollar options. The addition is being made in conjunction with the September 1 addition of the same contract month to the list of restricted contracts pursuant to CME Rule 552 ("Dual Trading Restrictions").

The complete list of restricted contracts pursuant to CME Rule 515.E. is set forth below:

Eurodollar Options:

- Quarterly Cycle: First, Second, Third, Fourth, Fifth and Sixth (as of September 1) contract months
- Serial: First and Second contract months

One-Year Eurodollar MidCurve Options:

- Quarterly Cycle: First, Second and Third contract months
- Serial: First and Second contract months

Standard & Poor's 500 Stock Price Index Futures:

- Quarterly Cycle: First contract month

If you have any questions regarding the CME broker association intra-association trading restrictions, please contact Jeff Nierman, Senior Data Quality Analyst, Market Regulation, at 312.341.3195.