



Special Executive Report

S-4784

November 7, 2008

APPROVED CHANGES TO LIST OF RESTRICTED CONTRACTS MONTHS PURSUANT TO CME RULE 515.E. – REGISTRATION AND IDENTIFICATION OF BROKER ASSOCIATIONS – INTRA-ASSOCIATION TRADING

CME Group has approved several changes to the list of restricted contract month positions pursuant to CME Rule 515.E. – (“Registration and Identification of Broker Associations – Intra-Association Trading”) as described below.

Effective immediately, the restrictions have been removed from the seventh and eighth position Eurodollar futures and the second position serial One-Year Eurodollar MidCurve options. The restrictions remain in effect for the first six positions in Eurodollar futures and the first position serial One-Year Eurodollar MidCurve options.

Effective December 1, 2008, the restrictions will begin to apply to sixth position quarterly cycle Eurodollar options. The restrictions will continue to apply to the first five contract month positions in Eurodollar options.

The changes are being made in connection with changes to the list of contracts restricted pursuant to CME Rule 552 (“Dual Trading Restrictions”). CME has historically applied the dual trading and broker association intra-association trading restrictions to the same Eurodollar, ED options and One-Year ED MidCurve options contract months.

Questions concerning the information contained in this Special Executive Report should be directed to Jeffrey Nierman, Experienced Data Quality Analyst, Market Regulation, at 312.341.3195.