



Special Executive Report

S-5806

June 17, 2011

CME GROUP EXTENDS REVIEW PERIOD FOR PROPOSAL TO INCREASE DAILY PRICE LIMITS IN CBOT CORN FUTURES

CME Group notified the CFTC on June 16 that it intends to extend the CFTC review period for its proposal to increase the daily price limit in CBOT Corn and Mini-sized Corn futures and options for an additional 45 days (CFTC submission # 11-161R and # 11-161RR). The current proposal requests that the CFTC approve the increase of price limits to \$0.40 per bushel per day expandable to \$0.60 per bushel per day. The current 45-day review period for this proposal expires on Friday, June 24. During the extended review period, which will begin on June 24 and continue through August 8, CME Group plans to hold an industry meeting to explain the rationale for the proposal and its relationship to volatility and the procedure used by CME Clearing to set margin levels for Corn and other grains.

If you require any additional information, please contact Randy Shao at 312-648-3795 or via e-mail at Renyuan.Shao@cmegroup.com; Fred Seamon at 312-634-1587 or via e-mail at Fred.Seamon@cmegroup.com. Please reference submission # 11-161R and # 11-161RR in any related correspondence.