



Special Executive Report

S-7310

February 27, 2015

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

Effective on March 16, 2015, the intra-association trading restrictions under CME Rule 515.E. ("Trading Restrictions") will be added to the 2nd position serial 1-Year Eurodollar MidCurve options.

Effective immediately, the intra-association trading restrictions under CME Rule 515.E. will be removed from the 3rd contract month position quarterly cycle 2-Year MidCurve options.

These changes are being made in conjunction with the same changes being made to the list of restricted contracts pursuant to CME Rule 552 ("Dual Trading Restrictions"), as set forth in today's release of Special Executive Report S-7309.

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

Eurodollar Options:

- Quarterly Cycle: 1st through 6th contract month positions

Eurodollar MidCurve Options:

- 1-Year Quarterly: 1st, 2nd and 3rd contract month positions
- 1-Year Serial: 1st contract month position
- 1-Year Serial: Effective March 16, 2015, 2nd contract month position
- 2-Year Quarterly: 1st and 2nd contract month positions
- 2-Year Serial: 1st and 2nd contract month positions
- 3-Year Quarterly: 1st and 2nd contract month positions
- 3-Year Serial: 1st and 2nd contract month positions

Standard & Poor's 500 Stock Price Index Futures:

- Quarterly Cycle: 1st contract month position

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

For media inquiries concerning this Special Executive Report, please contact CME Group Corporate Communications at 312.930.3434 or news@cmegroup.com.