



Special Executive Report

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**EXCHANGE APPROVES IMPOSITION OF
CME RULE 515.E. INTRA-ASSOCIATION
CUSTOMER PERCENTAGE TRADING RESTRICTIONS TO
CME THIRD POSITION MARCH QUARTERLY CYCLE ONE-YEAR
EURODOLLAR MIDCURVE OPTIONS
EFFECTIVE OCTOBER 2, 2006**

On August 30, 2006, the Exchange approved the addition of the customer percentage trading restrictions pursuant to CME Rule 515.E. ("Registration and Identification of Broker Associations – Intra-Association Trading") to CME third position March Quarterly Cycle One-Year Eurodollar MidCurve options beginning October 2, 2006.

Third position MidCurve options were recently added to the list of dual trading restricted contract months pursuant to CME Rule 552 ("Dual Trading Restrictions"). The Exchange has historically attempted to apply the dual trading and broker association intra-association trading restrictions to the same Eurodollar futures and options contract months.

If you have any questions, please contact Jeffrey P. Nierman, Experienced Data Quality Analyst, Market Regulation, at 312/930.1319, or Robert A. Sniegowski, Associate Director, Market Regulation, at 312/648.5493.