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September 17, 2008

Mr. David Stawick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

RE: CME Rule 526 ("Block Trades")  
CME Submission No. 08-143

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME") hereby notifies the Commission that it has amended CME Rule 526.F. to reflect that block trades in the recently launched 3-Month OIS futures must be reported to the Exchange within fifteen minutes of the time of execution. The fifteen minute reporting requirement was adopted as the Exchange has listed an inter-commodity spread between the OIS and Eurodollar futures which may be executed as a block trade and the block trade reporting requirement in Eurodollars is fifteen minutes.

CME certifies that this change complies with the Act and regulations thereunder.

If you have any questions regarding this matter, please contact Robert Sniegowski, Associate Director, Market Regulation Department, at 312.648.5493 or me at 312.648.5422. Please reference CME Submission No. 08-143 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack  
Director and Associate General Counsel

## 526. BLOCK TRADES

The Exchange shall designate the products in which block trades shall be permitted and determine the minimum quantity thresholds for such transactions. The following shall govern block trades:

[Sections A. – E. are unchanged.]

- F. The seller must ensure that each block trade is reported to the Exchange within five minutes of the time of execution; except that block trades in Eurodollar, Housing and Weather futures and options and 3-Month OIS futures must be reported within fifteen minutes of the time of execution. The report must include the contract, contract month, price, quantity of the transaction, the respective clearing members, the time of execution, and, for options, strike price, put or call and expiration month. The Exchange shall promptly publish such information separately from the reports of transactions in the regular market.

[The remainder of the rule is unchanged.]