



Special Executive Report

S-8164

June 13, 2018

Amendments to CME Rule 588.H. (Globex Non-Reviewable Trading Ranges) Table for Certain Equity Index Futures Contracts

Effective Sunday, July 1, 2018 for trade date Monday, July 2, 2018, and pending all relevant Commodity Futures Trading Commission ("CFTC") regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table (the "Table") for the Equity Index futures contracts as shown in black-line format in Exhibit 1 (the "Contracts"). CME is adjusting the non-reviewable trading ranges of the Contracts to more accurately reflect the current volatility ranges of the underlying cash market instruments.

Exhibit 1 CME Chapter 5 CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table

(additions are underlined; deletions are ~~overstruck~~)

Outright Transactions					Calendar Spreads	
Instrument Name	Globex Symbol	Globex Ranges (NRR) Non-Reviewable	NRR: Globex Format	NRR: Ticks	NRR: Globex Format	NRR: Minimum Outright Ticks
E-mini S&P Real Estate Select Sector Index Futures	XAR	<u>2</u> 4 index points	<u>200</u> 400	<u>40</u> 80	<u>50</u> 100	<u>10</u> 20
BTIC on E-mini S&P Real Estate Select Sector Index Futures	XRT	<u>0.5</u> 1 index point	<u>50</u> 100	<u>5</u> 10	N/A	N/A

The Contracts are listed for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort.

Inquiries regarding the aforementioned may be directed to the CME Group Global Command Center at 312.456.2391. Questions regarding this Special Executive Report may be directed to the CME Global Command Center at +1.800.438.8616, in Europe at +44.800.898.013, in Asia at +65.6532.5010, or GCC@cmegroup.com.