



Special Executive Report

DATE: September 10, 2021

SER#: 8859

SUBJECT: Amendments to CME Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table for the E-mini Nasdaq-100 Index Futures and Micro E-mini Nasdaq-100 Index Futures Contracts

Effective Sunday, October 31, 2021, for trade date Monday, November 1, 2021, and pending all relevant 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 E-mini Nasdaq-100 Index[®] Futures and Micro E-mini Nasdaq-100 Index[®] Futures contracts (the “Contracts”).

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code
E-mini Nasdaq-100 Index Futures	359	NQ
Micro E-mini Nasdaq-100 Index Futures	361	MNQ

Amendments to the Table are provided in Exhibit A below in blackline format.

EXHIBIT A
CME Rulebook
Chapter 5
(“Trading Qualifications and Practices”)

Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table
(additions underscored; deletions ~~struck through~~)

Instrument Name	Globex Non-Reviewable Ranges (NRR)					
Equity Index		Outrights			Spreads	
	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
E-mini NASDAQ-100 Index Futures	NQ	12 index points <u>24 Index Points</u>	1200 <u>2400</u>	48 <u>96</u>	300 <u>600</u>	12 <u>24</u>
Micro E-mini NASDAQ-100 Index Futures	MNQ	12 index points <u>24 Index Points</u>	1200 <u>2400</u>	48 <u>96</u>	300 <u>600</u>	12 <u>24</u>

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