Chapter 261B
BTIC+ on Euro/U.S. Dollar (EUR/USD) Futures

261B00. SCOPE OF CHAPTER
This chapter is limited in application to BTIC+ on Euro/U.S. Dollar (EUR/USD) Futures contract ("BTIC+ on EC Futures"). In addition to this Chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable. For purposes of the chapter, unless otherwise specified, times referred to herein shall refer to an indicate Chicago Prevailing Time ("CPT").

261B01. CONTRACT SPECIFICATIONS
261B01.A. Contract Grade
Upon the expiration of a BTIC+ on EC, as defined below, holders of long and short positions shall be assigned a Basis Trade at Index Close ("BTIC") transaction in Euro/U.S. Dollar (EUR/USD) Futures ("EC Futures") in accordance with Rules 524.B., and Rule 26106.B. The assigned transaction for an expiring BTIC+ on EC Futures shall be a BTIC transaction in one (1) EC Futures for delivery in the nearest Quarterly contract month (March, June, September, or December) following the Delivery Date specified by the Exchange, pursuant to Rule 261B02.E.

261B01.B. Delivery
Delivery shall apply to all positions in expiring futures contracts that remain open following termination of trading (Rule 261B02.G.). For any such futures contract, delivery shall occur on the day specified by the Exchange (Rule 261B02.E.). To each long (short) position in an expiring futures contract in delivery, CME Clearing shall assign a long (short) position of one Contract Grade EC Futures at a price level equal to the Final Settlement Price of such expiring futures contract, in accordance with Rule 261B03.A. The BTIC transaction assigned in fulfilment of an expiring BTIC+ on EC Futures contract shall be priced in BTIC terms.

261B02. TRADING SPECIFICATIONS
261B02.A. Trading Schedule
BTIC+ on EC Futures shall be scheduled for trading during such hours and in such months as may be determined by the Exchange.

261B02.B. Trading Unit
For any given BTIC+ on EC Futures, the trading unit shall be one EC Futures (CME Chapter 261).

261B02.C. Price Increments
Bids and offers shall be quoted in U.S. dollars per Euro. For trades executed on CME Globex electronic trading platform, minimum price fluctuations shall be in multiples of $0.000005 per Euro, equivalent to $0.625 per contract. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be $0.000001 per Euro. For avoidance of doubt, a BTIC+ on EC Futures may trade at positive or negative values, or at a value of zero, in accordance with Rule 524.B.

261B02.D. Position Limits, Exemptions, Position Accountability and Reportable Levels
The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5. A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion. Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

261B02.E. Special Price Fluctuation Limits
At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589, and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.

261B02.F. Delivery Date
The Delivery Date for BTIC+ on EC Futures shall be the date on which a long (short) position in the corresponding EC Futures will be assigned to the holder of an open long (short) position in such BTIC+ on EC Futures. The Delivery Date shall be the last day in the contract month on which the Index (as defined in Rule 26106) is published.

261B02.G. Last Trade Date
The Last Trade Date for BTIC+ on EC Futures shall be the Business Day prior to the Delivery Date.

261B02.H. Termination of Trading
Trading in expiring BTIC+ on EC Futures shall terminate at the regularly scheduled close of trading on the Last Trade Date (Rule 261B02.F.).

261B02.I. Contract Modifications
Contract specifications shall be fixed as of the first day of trading in any futures contract, provided that all deliveries must conform to government regulations in force at the time of delivery. If any U.S. government agency or body issues an order, ruling, directive or law pertaining to the trading or delivery of futures contracts made under these Rules, such order, ruling, directive or law shall be construed to take precedence and become part of these Rules, and all open and new contracts shall be subjected to such government orders.

261B02.J. [Reserved]

261B03. SETTLEMENT PROCEDURES

261B03.A. Final Settlement Price
The Final Settlement Price shall be determined on the Last Trade Date in accordance with Rule 813.

261B03.B. Delivery Price [Reserved]

261B03.C. Final Settlement
Clearing Members holding a long (short) position in an expiring BTIC+ on EC Futures at its Termination of Trading (Rule 261B02.G.) will result in the clearing member holding a long (short) position in an EC Futures as a BTIC transaction. Such BTIC transaction to buy (sell) shall be assigned with a price equal to the Final Settlement Price. Subsequently, and in accordance with Rule 26106.B., BTIC+ on EC Futures will be assigned a price reflecting the WM/Reuters Closing Spot Rate for EUR/USD on the Delivery Date.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 261B
The WM/Refinitiv Closing Spot Rates are provided by Refinitiv. Refinitiv shall not be liable for any errors in or delays in providing or making available the WM/Refinitiv Spot Rates, nor for any actions taken in reliance on the same. The Closing Spot Rates cannot be used, reproduced, distributed, redistributed, licensed or disclosed in any way without a written agreement with Refinitiv.