



Special Executive Report

DATE: February 19, 2016

SER#: 7595

SUBJECT: Reduction of the Block Trade Minimum Quantity Threshold Level of the 10-Year U.S. Treasury Note (“TN”) Futures

Effective Sunday, March 6, 2016 for trade date Monday, March 7, 2016, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will reduce the minimum block trade threshold level of the 10-Year U.S. Treasury Note futures contract (“Ultra 10-Year” or “TN”) (CBOT Rulebook Chapter 26; CME ClearPort: TN; CME Globex: TN) as described in the table below.

<i>Hours</i>	<i>Current Minimum Block Trade Threshold Level</i>	<i>Minimum Block Trade Threshold Level Effective March 7, 2016</i>
<i>RTH</i>	5,000	3,500
<i>ETH</i>	2,500	1,750
<i>ATH</i>	1,250	875

RTH: 7:00 a.m. – 4:00 p.m. CT, Monday through Friday on regular business days

ETH: 12:00 a.m. – 7:00 a.m. CT, Monday through Friday on regular business days

ATH: 4:00 p.m. – 12:00 a.m. CT, Monday through Friday on regular business days and at all times on weekends

All block trades are subject to the conditions set for in Rule 526 (“Block Trades”) located in Chapter 5 (“Trading Qualifications and Practices”).

Please refer questions on this subject to:

Ted Carey	ted.carey@cmegroup.com	312.930.8554
Nick Johnson	nick.johnson@cmegroup.com	312.338.2407
Jonathan Kronstein	jonathan.kronstein@cmegroup.com	312.930.3472
Frederick Sturm	frederick.sturm@cmegroup.com	312.930.1282