

Block Trade and BTIC Cheat Sheet

PRODUCT NAME	PRIMARY FUTURES CONTRACT			FUTURES CONTRACT SPECIFICATIONS		OPTIONS CONTRACT SPECIFICATIONS		RELATED PRODUCTS		BTIC CONTRACT			DERIVED BLOCKS
	CME GLOBEX	BLOOMBERG OUTRIGHT	BLOCK THRESHOLD	TICK SIZE: OUTRIGHT / SPREAD TICK	MULTIPLIER	OPTIONS	BLOCK THRESHOLD	INDEX TICKER	ETF TICKER	CME BTIC	BLOOMBERG BTIC	BLOCK THRESHOLD: RTH / ETH	ELIGIBLE?
U.S. BENCHMARK INDICES													
E-MINI S&P 500	ES	ESA Index	INELIGIBLE	0.25/0.05	\$50	✓	100	SPX Index	SPY US Equity	EST	STEA Index	500/100	–
S&P 500 MONTH-END	SME	SYRA Index	INELIGIBLE	0.25/0.05	\$100	✓	50	SPX Index	SPY US Equity	SMET	SYYA Index	250/50	–
E-MINI NASDAQ-100	NQ	NQA Index	INELIGIBLE	0.25/0.05	\$20	✓	20	NDX Index	QQQ US Equity	NQT	QNTA Index	500/100	–
E-MINI RUSSELL 2000	RTY	RTYA Index	40	0.10/0.05	\$50	✓	40	RTY Index	IWM US Equity	RLT	RLBA Index	40	–
E-MINI DOW (\$5)	YM	DMA Index	INELIGIBLE	1	\$5	–		INDU Index	DIA US Equity	YMT	YMTA Index	500/100	–
E-MINI RUSSELL 1000	RS1	RSYA Index	15	0.10/0.05	\$50	–		RIY Index	IWB US Equity	R1T	YSRA Index	15	✓
E-MINI S&P MIDCAP 400	EMD (ME Clearing)	FAA Index	50	0.10	\$100	–		MID Index	MDY US Trust	EMT	META Index	50	–
E-MINI S&P SMALLCAP 600	SMC	GNA Index	50	0.10	\$100	–		SML Index	IJR US Trust	SMT	SYEA Index	50	✓

CME Globex and Bloomberg codes for Equity Index options on futures are listed [here](#).

US BENCHMARK INDICES TMAC CONTRACT	CME TMAC	BLOOMBERG TMAC	BLOCK THRESHOLD: RTH / ETH
E-MINI S&P 500	ESX	KFSA Index	500/100
E-MINI NASDAQ-100	NQX	DQSA Index	500/100
E-MINI RUSSELL 2000	RTX	RTEA Index	40
E-MINI DOW (\$5)	YMX	YMIA Index	500/100

Product Name	Primary Futures Contract			Futures Contract Specifications		Options Contract Specifications		Related Products		BTIC Contract			Derived Blocks
	CME Globex	Bloomberg Outright	Block Threshold	Tick Size: Outright / Spread Tick	Multiplier	Options	Block Threshold	Index Ticker	ETF Ticker	CME BTIC	Bloomberg BTIC	Block Threshold: RTH / ETH	Eligible?
S&P 500 Sectors													
E-Mini S&P Technology Select Sector	XAK	IXTA Index	50	0.10/0.10	\$100	✓	20	IXT Index	XLK US Equity	XKT	XKSA Index	50	✓
E-Mini S&P Healthcare Select Sector	XAV	IXCA Index	50	0.10/0.10	\$100	✓	20	IXV Index	XLV US Equity	XVT	XVTA Index	50	✓
E-Mini S&P Financial Select Sector	XAF	IXAA Index	50	0.05/0.05	\$250	✓	20	IXM Index	XLF US Equity	XFT	XFTA Index	50	✓
E-Mini S&P Consumer Discretionary Select Sector	XAY	IXYA Index	50	0.10/0.10	\$100	–		IXY Index	XLY US Equity	XYT	XYAA Index	50	✓
E-Mini S&P Communication Services Select Sector	XAZ	XASA Index	50	0.05/0.05	\$250	–		IXCPR Index	XLC US Equity	XZT	XZTA Index	50	✓
E-Mini S&P Industrial Select Sector	XAI	IXIA Index	50	0.10/0.10	\$100	✓	20	IXI Index	XLI US Equity	XIT	XIWA Index	50	✓
E-Mini S&P Consumer Staples Select Sector	XAP	IXRA Index	50	0.10/0.10	\$100	–		IXR Index	XLP US Equity	XPT	XPTA Index	50	✓
E-Mini S&P Energy Select Sector	XAE	IXPA Index	50	0.10/0.10	\$100	✓	20	IXE Index	XLE US Equity	XET	XEYA Index	50	✓
E-Mini S&P Utilities Select Sector	XAU	IXSA Index	50	0.10/0.10	\$100	✓	20	IXU Index	XLU US Equity	XUT	XUTA Index	50	✓
E-Mini S&P Real Estate Select Sector	XAR	XARA Index	50	0.05/0.05	\$250	–		IXRE Index	XLRE US Equity	XRT	XRTA Index	50	✓
E-Mini S&P Materials Select Sector	XAB	IXDA Index	50	0.10/0.10	\$100	–		IXB Index	XLB US Equity	XBT	XBAA Index	50	✓
Sectors: General													
Dow Jones US Real Estate	JR	DJEA Index	50	0.10/0.10	\$100	✓	20	DJUSRE Index	IYR US Equity	REX	RHSA Index	50	✓
E-Mini S&P Oil & Gas Exploration & Production Select Industry	SXO	SVOA Index	50	0.50/0.50	\$25	–		SPSIOP Index	XOP US Equity	SWT	SZSA Index	50	✓
E-Mini PHLX Semiconductor Sector Index	SOX	SWOA Index	50	0.50/0.50	\$25	–		SOX Index	SOXX US EQUITY	SOT	SZYA Index	50	✓
E-Mini S&P Biotechnology Select Industry	SXT	SVEA Index	50	1.00/1.00	\$10	–		SPSIBI Index	XBI US Equity	BOT	SZRA Index	50	✓
E-Mini NASDAQ Biotech	BQ	DBA Index	50	0.50/0.50	\$25	–		NBI Index	IBB US Equity	BIT	XBIA Index	20	✓
E-Mini S&P Regional Banks Select Industry	SXB	SVWA Index	50	0.25/0.25	\$50	–		SPSIRBK Index	KRE US Equity	RKT	SZIA Index	50	✓
E-Mini S&P Insurance Select Industry	SXI	SVYA Index	50	0.50/0.50	\$25	–		SPSIINS Index	KIE US Equity	IST	SZLA Index	50	✓
E-Mini S&P Retail Select Industry	SXR	SWLA Index	50	1.00/1.00	\$10	–		SPSIRE Index	XRT US Equity	RET	SZWA Index	50	✓
Growth / Value													
E-Mini Russell 2000 Growth	R2G	RGLA Index	15	0.10/0.05	\$50	–		RUO Index	IWO US Equity	2GT	RGRA Index	15	✓
E-Mini Russell 2000 Value	R2V	RVLA Index	15	0.10/0.05	\$50	–		RUJ Index	IWN US Equity	2VT	RVRA Index	15	✓
E-Mini Russell 1000 Growth	RSG	RGYA Index	15	0.10/0.05	\$50	–		RLG Index	IWF US Equity	RGT	YGRA Index	15	✓
E-Mini Russell 1000 Value	RSV	RVYA Index	15	0.10/0.05	\$50	–		RLV Index	IWD US Equity	RVT	YVRA Index	15	✓
S&P 500 Growth	SG	IGX Index	15	0.10	\$250	–		SGX Index	IVW US Equity	SGT	SRYA Index	15	✓
S&P 500 Value	SU	IVX Index	15	0.10	\$250	–		SVX Index	IVE US Equity	SUT	SDEA Index	15	✓

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	CME Globex	Bloomberg Outright	Block Threshold	Tick Size: Outright / Spread Tick	Multiplier	Options	Block Threshold	Index Ticker	ETF Ticker	CME BTIC	Bloomberg BTIC	Block Threshold: RTH / ETH	Eligible?
Adjusted Interest Rate Total Return													
S&P 500 Adjusted Interest Rate Total Return	ASR	AXRA Index		0.50	\$25	–		SPXT Index		AST	AXWA Index	250	–
NASDAQ-100 Adjusted Interest Rate Total Return	AQR	QARA Index		0.50	\$10	–		XNDX Index		AQT	QATA Index	250	–
Russell 2000 Adjusted Interest Rate Total Return	A2R	RARA Index		0.50	\$10	–		RU20INTR Index		A2T	RATA Index	50	–
Russell 1000 Adjusted Interest Rate Total Return	ARR	MARA Index		0.50	\$10	–		RUITR Index		ART	MATA Index	50	–
DJIA Adjusted Interest Rate Total Return	ADR	DATA Index		0.50	\$2	–		DJITR Index		ADT	DARA index	250	–
S&P 500 Total Return	TRI	SRTA Index		0.25/0.05	\$25	–		SPXT Index		TRB	SRTA Index	250	–
Dividends													
S&P 500 Annual Dividend	SDA	ASDA Index	50	0.05	\$250	✓	100	SPXDIVAN Index					–
S&P 500 Quarterly Dividend	SDI	ISDA Index	50	0.10	\$1,000	–		SPXDIV Index					–
NASDAQ-100 Annual Dividend	NDA	ODLA Index	50	0.05	\$500	–		NDXDIV Index					–
Russell 2000 Annual Dividend	RDA	RDIA Index	50	0.10	\$100	–		R2000DIV Index					–
S&P (Miscellaneous)													
E-Mini S&P 500 Equal Weight Futures	EWT	LWEA Index	50	0.50/0.10	\$20	–		SPW Index	RSP US Equity	EWFT	LWTA Index	50	✓
E-Mini S&P 500 ESG	ESG	SLBA Index	100	0.02/0.01	\$500	–		SPESG Index	EFIV US Equity	EGT	SLDA Index	100	✓
E-Mini S&P Europe 350 ESG	E3G	UGEA Index	50	0.05/0.01	€500	–		SPEESUP Index		E3T	UTEA Index	50	✓
Alternative Asset Products													
Bloomberg Commodity Index	AW	DNA Index	50	0.01	\$100	✓	50	BCOM Index	DJP US Equity	AWT	BIAA Index	50	–
Bloomberg Roll Select Commodity	DRS	DRCA Index	50	1.00/1.00	\$100	–		BCOMRS Index		DRT	BDRA Index	50	–
S&P-GSCI Commodity Index	GD	GIA Index	50	0.05/0.01	\$250	–		SPGSCI Index		GDT	BGDA Index	50	–
S&P-GSCI ER Index	GIE	BBA Index	50	0.10/0.10	\$100	–		SPGSCIP Index	GSG US Equity	GIT	BGYA Index	50	–
NASDAQ VESL California Water Index (NQH2O)	H2O	HOOA Index	10	1.00/0.25	10 acre ft.	–		NQH2O Index					–
International													
E-Mini Nikkei 225(YEN)	ENY	YMEA Index	250	10	¥100	–		NKY Index					–
Nikkei/YEN	NIY	NHA Index	50	5	¥500	✓	50	NKY Index		NIT	BKYA Index	50	–
Nikkei/USD	NKD	NXA Index	50	5	\$5	–		NKY Index		NKT	BKDA Index	50	–
TOPIX/YEN	TPY	TPYA Index		0.50/0.50	¥5,000	–		TPY Index	EWJ US Equity	TPB	TPTA Index		–
TOPIX/USD	TPD	TPDA Index		0.50/0.50	50	–		TPY Index	EWJ US Equity	TPT	TPLA Index		–
E-Mini FTSE Developed Europe	DVE	DVEA Index	50	0.05/0.01	€200	–		EPRA Index	VEA US Equity	DVT	DVTA Index	50	–

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E-MINI FTSE EMERGING	EI	OEIA Index	50	0.10/0.01	\$100	–		FTAG01 Index	VWO Index	EIT	VWO Index	50	–
E-MINI FTSE CHINA H50	FT5	FCYA Index	50	2.50/0.50	\$2	–		XIN0I Index	FXI US Equity	FTC	BZYA Index	50	–
USD-IBOVESPA	IBV	IBAA Index	20	5	\$1	–		IBOV Index	EWZ US Equity	IBB	IAWA Index	20	–
E-MINI S&P/BMV IPC	IPC	IIPA Index	50	5	5	-	50	MEXBOL	NAFTRAC MM Equity	IPCT	IIRA Index	50	✓

BLOCK TRADE REPORTING	
TIME LIMITS	For Equity products: 15 minutes from the time of execution during all hours
REPORTING A BLOCK	Price reported through CME Direct or CME ClearPort
TRADE DETAILS	Contract code, month and year Quantity and price (for each leg, if applicable) Execution time (to the nearest minute) Details of both buyer and seller: Company names Clearing firms (with account number, if known) Trader name, email and/or phone

1 Non-US trading hours are between 4 p.m. – 7 a.m. CT Monday – Friday on regular business days and at any time on the weekends.

Questions

For real-time trading support, contact our Global Command Center (GCC) at 1 800 438 8616

For questions about CME Direct or CME ClearPort, contact the Platform Solutions team at platformsolutions@cmegroup.com

For questions about rules and reporting requirements, view the latest block trade Market Regulation Advisory Notice (MRAN) at cmegroup.com/mran or contact the Market Regulation Department.

Phone: +1 312 341 7970 Email: MarketRegOutreach@cmegroup.com

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