CME Group | Advisory Notice

TO:	Clearing Member Firms; Back Office Managers
FROM:	CME Clearing
DATE:	April 14, 2022
ADVISORY #:	22-145

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Derived Block Trade Eligibility

Effective Sunday, May 22, 2022 for trade date Monday, May 23, 2022 and pending all relevant CFTC regulatory review periods, please be advised that the Chicago mercantile Exchange, Inc. (CME or EXCHANGE) and the Board of Trade of the City of Chicago (CBOT or EXCHANGE) will permit derived block trading for all the CME E-mini S&P Select Sector Futures and the CBOT Dow Jones US Real Estate Index Futures contracts listed below for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Block Trade minimum Threshold (as of May 23, 2022)
XAY / XAY	E-mini S&P Consumer Discretionary Select Sector Index Futures	50 contracts
XAP / XAP	E-mini S&P Consumer Staples Select Sector Index Futures	50 contracts
XAZ / XAZ	E-mini S&P Communication Services Select Sector Index Futures	50 contracts
XAE / XAE	E-mini S&P Energy Select Sector Index Futures	50 contracts
XAF / XAF	E-mini S&P Financial Select Sector Index Futures	50 contracts
XAV / XAV	E-mini S&P Healthcare Select Sector Index Futures	50 contracts
XAI / XAI	E-mini S&P Industrial Select Sector Index Futures	50 contracts
XAB / XAB	E-mini S&P Materials Select Sector Index Futures	50 contracts
XAR / XAR	E-mini S&P Real Estate Select Sector Index Futures	50 contracts
XAK / XAK	E-mini S&P Technology Select Sector Index Futures	50 contracts
XAU / XAU	E-mini S&P Utilities Select Sector Index Futures	50 contracts
JR / RX	Dow Jones US Real Estate Index Futures	50 contracts

Information Contacts		
General Information	Products & Services	(312) 930-1000
Operations Information	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing