



Special Executive Report

DATE: July 18, 2018

SER#: 8167

**SUBJECT: Basis Trade at Index Close (BTIC) Eligibility for Bloomberg
Commodity Index Futures and Bloomberg Commodity Index Swaps
(Cleared OTC) Contracts**

Effective Sunday, August 12, 2018, for trade date of Monday, August 13, 2018, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") will permit Basis Trade at Index Close ("BTIC") for the contracts noted in the table below (the "Contracts").

Contract Title	Rulebook Chapter	CME Globex Code	Clearing and CME ClearPort Code	BTIC
Bloomberg Commodity Index Futures	CBOT Rulebook Chapter 29	AW	70	AWT
Bloomberg Commodity Index Swaps (Cleared OTC)	CBOT Rulebook Chapter 29A	n/a	DGS	DGT

The Bloomberg Commodity Index Futures contract is listed for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort. The Bloomberg Commodity Index Swap (Cleared OTC) contract is available for submission for clearing via CME Clearing. Effective on trade date Monday, August 13, 2018, BTIC eligibility will be permitted on the venues for which they are listed for trading and clearing.

BTIC Trading and Clearing Hours:

CME Globex (Bloomberg Commodity Index Futures only):

Monday-Friday 9:15 a.m.-2:30 p.m. Eastern Time/ET (8:15 a.m.-1:30 p.m. Central Time/CT).

CME ClearPort (Bloomberg Commodity Index Futures and Bloomberg Index Swaps (Cleared OTC):

Sunday-Friday 6:00 p.m.-5:00 p.m. ET (5:00 p.m.-4:00 p.m. CT) with a 60-minute clearing halt each day beginning at 5:00 p.m. ET (4:00 p.m. CT).

Inquiries regarding the aforementioned may be directed to:

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Exchange BTIC Fees:

Type	Account Owner	Trading Rights of Individual Executing Trade	Venue/ Transaction Type	Bloomberg Commodity Index (70)	Bloomberg Commodity Index (DGS)
				Futures	Swaps
1	Individual Members	Member Account Owner	BTIC	\$1.31	\$1.31
	Individual Delegates	Delegate Account Owner	BTIC	\$1.31	\$1.31
EQUITY MEMBERS (Individual Equity Members, Clearing Equity Member Firms and Equity Member Firms)					
2	Rule 106.J Equity Member Firms Rule 106.I Affiliate Equity Member Firms Individual Equity Members (Other Member/Delegate executing the trade) Clearing Equity Member Firms Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate	Member or Delegate	BTIC	\$1.31	\$1.31
		Non-Member	BTIC	\$1.31	\$1.31
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	BTIC	\$1.31	\$1.31
TRADING MEMBERS (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)					
3	Individual Non-Equity Members (Other Member/Delegate executing the trade) Clearing Non-Equity Member Firms Rule 106.H Member Firms	Member, Delegate or Non-Member	BTIC	\$1.31	\$1.31
	Individual Delegates (Other Member or Delegate executing the trade) Rule 106.I Affiliate Trading Member Firms (w/ a leased seat)	Member, Delegate or Non-Member	BTIC	\$1.31	\$1.31
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	BTIC	\$1.31	\$1.31
4	Rule 106.R Electronic Corporate Member Firms (For other than Globex - See Non-Members)	Member, Delegate or Non-Member	Globex - BTIC	\$1.31	n/a
5	International Incentive Program (IIP) International Volume Incentive Program (IVIP) (For other than Globex - See Non-Members)	Member, Delegate or Non-Member	Globex - BTIC	\$1.32	n/a
	Central Bank Incentive Program (CBIP) Emerging Markets Bank Incentive Program (EMBIP) Latin American Fund Manager Incentive Program (FMIP) (For other than Globex - See Non-Members)	Member, Delegate or Non-Member	Globex - BTIC	\$1.32	n/a
	Non-Members	N/A	BTIC	\$1.32	\$1.32