



Special Executive Report

DATE: August 14, 2018

SER#: 8214

SUBJECT: Expansion of the Trading Days of Basis Trade at Index Close (BTIC) Transactions in the Yen Denominated TOPIX Index Futures Contract

Effective Sunday, September 9, 2018, for trade date Monday, September 10, 2018, and pending completion of all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will expand the availability of trading days of Basis Trade at Index Close ("BTIC") transactions in the Yen Denominated TOPIX Index futures contract (CME Rulebook Chapter 371; Commodity Code: TPY; BTIC Code: TPB) (the "Contract") such that BTIC transactions shall be permitted at all times during which the Contract may be traded on the CME Globex electronic trading platform, including during the CME Globex pre-opening period.

Specifically, BTIC trading in the Contract shall terminate at 3:00 p.m. Tokyo Time (1:00 a.m. Eastern Time) on the **Thursday** prior to the second Friday of the contract month. Currently, BTIC trading in the Contract is permitted until 3:00 p.m. Tokyo Time (1:00 a.m. Eastern Time) on the **Wednesday** prior to the second Friday of the contract month.

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