



Special Executive Report

DATE: November 21, 2018

SER#: 8271R

SUBJECT: Initial Listing of Nasdaq-100 Total Return Index Futures, Russell 1000 Total Return Index Futures, Russell 2000 Total Return Index Futures and Dow Jones Industrial Average Total Return Index Futures Contracts

(This SER supersedes SER-8271 dated November 7, 2018 and is being issued to correct various contract specifications.)

Effective Sunday, December 2, 2018, for trade date Monday, December 3, 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 list the Nasdaq-100 Total Return Index Futures, Russell 1000 Total Return Index Futures, Russell 2000 Total Return Index Futures and Dow Jones Industrial Average Total Return Index Futures contracts (the "Contracts") for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort as set forth below.

Exhibit 1 summarizes Contracts' specifications. Exhibit 2 sets forth the applicable Exchange fees.

Please refer questions to:

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Exhibit 1 – Contract Specifications

All times of day are Central Time ("CT") unless otherwise noted.

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<i>Contract Title</i>	CME: Nasdaq-100 Total Return Index Futures Russell 1000 Total Return Index Futures Russell 2000 Total Return Index Futures
	CBOT: Dow Jones Industrial Average Total Return Index Futures

Commodity Codes

	<i>Product Code</i>	<i>BTIC Code</i>
Nasdaq-100 Total Return Index Futures	N1R	N1T
Russell 1000 Total Return Index Futures	R1R	R1B
Russell 2000 Total Return Index Futures	R2R	R2T
Dow Jones Industrial Average Total Return Index Futures	DTR	DTT

Trading Unit	Trading Unit																
	Nasdaq-100 Total Return Index Futures	\$10 x Nasdaq-100 Total Return Index															
	Russell 1000 Total Return Index Futures	\$10 x Russell 1000 Total Return Index															
	Russell 2000 Total Return Index Futures	\$10 x Russell 2000 Total Return Index															
	Dow Jones Industrial Average Total Return Index Futures	\$2 x DJIA Total Return Index															
Listing Schedule	Nearest five (5) consecutive months in March Quarterly cycle (March, June, September, December). Delivery months for initial listing: March 2019, June 2019, Sep 2019, Dec 2019, March 2020.																
Price Basis and Minimum Price Increment	<p>Prices are quoted and traded in Index points. Minimum price increments --</p> <p>Outright: Dow Jones Industrial Average Total Return Index Futures: 5 Index points, equal to \$10.00 per contract</p> <p>Nasdaq-100 Total Return Index Futures/Russell 1000 Total Return Index Futures/ Russell 2000 Total Return Index Futures: 1 Index point, equal to \$10.00 per contract</p> <p>Basis Trade at Index Close (BTIC): Dow Jones Industrial Average Total Return Index Futures: 0.5 Index points, equal to \$1.00 per contract Nasdaq-100 Total Return Index Futures/Russell 1000 Total Return Index Futures/ Russell 2000 Total Return Index Futures: 0.10 Index points, equal to \$1.00 per contract</p>																
Price Limits	<table><tr><td>Nasdaq-100 Total Return Index Futures</td><td>There shall be no trading in BTICs on Nasdaq-100 Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Nasdaq-100 Index futures pursuant to Rule 35902.I</td></tr><tr><td>Russell 1000 Total Return Index Futures</td><td>There shall be no trading in BTICs on Russell 1000 Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Russell 1000 Index futures pursuant to Rule 38302.I</td></tr><tr><td>Russell 2000 Total Return Index Futures</td><td>There shall be no trading in BTICs on Russell 2000 Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Russell 2000 Index futures pursuant to Rule 39302.I</td></tr><tr><td>Dow Jones Industrial Average Total Return Index Futures</td><td>There shall be no trading in BTICs on Dow Jones Industrial Average Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Dow Jones Industrial Average Index futures pursuant to Rule 27102.D</td></tr></table>		Nasdaq-100 Total Return Index Futures	There shall be no trading in BTICs on Nasdaq-100 Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Nasdaq-100 Index futures pursuant to Rule 35902.I	Russell 1000 Total Return Index Futures	There shall be no trading in BTICs on Russell 1000 Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Russell 1000 Index futures pursuant to Rule 38302.I	Russell 2000 Total Return Index Futures	There shall be no trading in BTICs on Russell 2000 Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Russell 2000 Index futures pursuant to Rule 39302.I	Dow Jones Industrial Average Total Return Index Futures	There shall be no trading in BTICs on Dow Jones Industrial Average Total Return Index futures when trading is halted in the Primary Futures Contract Month for E-mini Dow Jones Industrial Average Index futures pursuant to Rule 27102.D							
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Termination of Trading	<p>Last Day of Trading is 3rd Friday of contract delivery month. Trading in expiring futures terminates at 8:30am on Last Day of Trading.</p> <p>BTIC Trading in expiring contracts terminates at close of CME Globex trading on the Exchange business day first preceding the 3rd Friday of contract delivery month.</p>																
Delivery	Delivery is by cash settlement by reference to the Final Settlement Price, equal to the Special Opening Quotation of the Index based on the opening prices of the Index component stocks on the Last Day of Trading.																
Position Limits and Reportable Levels	<table><tr><td></td><td>Reportable Level</td><td>All-Month Position Limit</td></tr><tr><td>Nasdaq-100 Total Return Index Futures</td><td>25</td><td>250,000</td></tr><tr><td>Russell 1000 Total Return Index Futures</td><td>100</td><td>28,000</td></tr><tr><td>Russell 2000 Total Return Index Futures</td><td>100</td><td>120,000</td></tr><tr><td>Dow Jones Industrial Average Total Return Index Futures</td><td>200</td><td>100,000</td></tr></table>			Reportable Level	All-Month Position Limit	Nasdaq-100 Total Return Index Futures	25	250,000	Russell 1000 Total Return Index Futures	100	28,000	Russell 2000 Total Return Index Futures	100	120,000	Dow Jones Industrial Average Total Return Index Futures	200	100,000
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Block Trade Minimum Threshold Level	<table><tr><td>Nasdaq-100 Total Return Index Futures</td><td>500 (BTIC Only)</td></tr><tr><td>Russell 1000 Total Return Index Futures</td><td>50 (BTIC Only)</td></tr><tr><td>Russell 2000 Total Return Index Futures</td><td>50 (BTIC Only)</td></tr><tr><td>Dow Jones Industrial Average Total Return Index Futures</td><td>500 (BTIC Only)</td></tr></table>		Nasdaq-100 Total Return Index Futures	500 (BTIC Only)	Russell 1000 Total Return Index Futures	50 (BTIC Only)	Russell 2000 Total Return Index Futures	50 (BTIC Only)	Dow Jones Industrial Average Total Return Index Futures	500 (BTIC Only)							
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Trading and Clearing Hours	<p>CME Globex: 5pm to 3pm, Sun-Fri CME ClearPort: 5pm to 4pm, Sun-Fri.</p>																

The price basis for all CME Globex or block transactions shall be BTIC only	
CME Globex Matching Algorithm	F: First In, First Out (FIFO)

Exchange Fees

CME:

Nasdaq-100 Total Return Index Futures
Russell 1000 Total Return Index Futures
Russell 2000 Total Return Index Futures

Fees are charged per side (both buy and sell side) per contract.	Venue/Transaction Type	Total Return Futures
Individual Members Clearing Equity Member Firms Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Member Firms & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	Delivery	\$0.09
	EFP EFR Block BTIC TACO	\$1.84
Rule 106.D Lessees Rule 106.F Employees	Delivery	\$0.21
	EFP EFR Block BTIC TACO	\$1.96
Rule 106.R Electronic Corporate Member (For other than Globex - See Non-Members)	CME Globex - BTIC TACO	\$2.14
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	Delivery	\$0.39
	EFP EFR Block BTIC TACO	\$2.14
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than CME Globex - See Non-Members)	CME Globex - BTIC TACO	\$2.15
Central Bank Incentive Program (CBIP) Participants Emerging Markets Bank Incentive Program (EMBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants (For other than CME Globex and where N/A - See Non-Members)	CME Globex - BTIC TACO	\$2.15
Non-Members (Including: CTA/Hedge Fund Incentive Program Participants)	Delivery	\$0.40
	EFP EFR Block BTIC TACO	\$2.15

Other CME Processing Fees	Fee
106.D Lessee/106.H Brokerage	\$0.13
106.F Employee Brokerage	\$0.13
Floor / "New" Brokerage	\$0.04

Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.05
Facilitation Fee	\$0.40

CBOT:

Dow Jones Industrial Average Total Return Index Futures

Type	Account Owner	Trading Rights of Individual Executing Trade	Venue/ Transaction Type	Dow Total Return Index Futures	
1	Individual Members	Member Account Owner	CME Globex	\$0.11	
			EFP EFR Block	\$1.36	
			BTIC	\$1.36	
	Individual Delegates	Delegate Account Owner	CME Globex	\$0.26	
			EFP EFR Block	\$1.51	
			BTIC	\$1.51	
2	EQUITY MEMBERS (Individual Equity Members, Clearing Equity Member Firms and Equity Member Firms)				
	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	CME Globex	\$0.11	
			EFP EFR Block	\$1.36	
			BTIC	\$1.36	
		Non-Member	CME Globex	\$0.26	
			EFP EFR Block	\$1.51	
			BTIC	\$1.51	
		Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	CME Globex	\$0.26
				EFP EFR Block	\$1.51
				BTIC	\$1.51
	3	TRADING MEMBERS (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)			
Individual Non-Equity Members (Other Member/Delegate executing the trade) Clearing Non-Equity Member Firms		Member, Delegate or Non-Member	CME Globex	\$0.30	
			EFP EFR Block	\$1.55	

	Rule 106.H Member Firms Rule 106.I Affiliate Trading Member Firms (w/ an owned seat)		BTIC	\$1.55
	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	CME Globex	\$0.49
			EFP EFR Block	\$1.74
			BTIC	\$1.74
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	CME Globex	\$0.30
			EFP EFR Block	\$1.55
			BTIC	\$1.55
4	Rule 106.R Electronic Corporate Member Firms <i>(For other than CME Globex - See Non-Members)</i>	Member, Delegate or Non-Member	CME Globex	\$0.30
			CME Globex - BTIC	\$1.95
5	International Incentive Program (IIP) International Volume Incentive Program (IVIP) <i>(For other than CME Globex - See Non-Members)</i>	Member, Delegate or Non-Member	CME Globex	\$0.54
			CME Globex - BTIC	\$2.15
	Central Bank Incentive Program (CBIP) Emerging Markets Bank Incentive Program (EMBIP) Latin American Fund Manager Incentive Program (FMIP) <i>(For other than CME Globex - See Non-Members)</i>	Member, Delegate or Non-Member	CME Globex	\$0.87
			CME Globex - BTIC	\$2.15
	Non-Members	N/A	CME Globex	\$1.16
			EFP EFR Block	\$2.41
			BTIC	\$2.41