

Special Executive Report

DATE: May 22, 2019

SER#: 8392

SUBJECT: Amendments to CME Rule 588.H. (Globex Non-Reviewable Trading Ranges) Table

for the USD-Denominated Ibovespa Index Futures Contract

Effective Sunday, June 9, 2019, for trade date Monday, June 10, 2019, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend CME Rule 588.H. ("Non-Reviewable Trading Ranges") table (the "Table") for the USD-Denominated Ibovespa Index Futures contract (the "Contract") as noted the table below.

Contract Title	CME Rulebook Chapter	CME Globex Code
USD-Denominated Ibovespa Index Futures	354	IBV

Specifically, the Exchange is increasing the non-reviewable trading ranges to reflect the current volatility levels of the Contract. The amendments to the Table are shown in Appendix A in blackline format.

Appendix A CME Rulebook

Chapter 5

("Trading Qualifications and Practices")

588.H. Globex Non-Reviewable Trading Ranges Table

Outright					Spreads	
	Globex Symbol	Globex Non- Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks	NRR: Globex Format	NRR: Minimum Outright Ticks
USD- Denominated Ibovespa Futures	IBV	300 500 index points	300 <u>500</u>	60 <u>100</u>	75 <u>125</u>	15 <u>25</u>

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