



Special Executive Report

DATE: March 3, 2020

SER#: 8544

SUBJECT: Amendments to CBOT Rule 588.H. (Globex Non-Reviewable Trading Ranges) Table for the Bloomberg Commodity Index Futures Contract

Effective Sunday, March 29, 2020, for trade date Monday, March 30, 2020, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will amend CBOT Rule 588.H. ("Non-Reviewable Trading Ranges") table (the "Table") for the Bloomberg Commodity Index Futures contract (the "Contract") as noted the table below.

Contract Title	CBOT Rulebook Chapter	CME Globex Code	CME ClearPort Code
Bloomberg Commodity Index Futures	29	AW	70

Specifically, the Exchange is reducing 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
CBOT Rulebook
Chapter 5
("Trading Qualifications and Practices")

Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table
(additions underscored; deletions ~~struck through~~)

Outright					Spreads	
	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks	NRR: Globex Format	NRR: Minimum Outright Ticks
Bloomberg Commodity Index Futures	AW	4 <u>2</u> index points	40 <u>20</u>	40 <u>20</u>	40 <u>5</u>	40 <u>5</u>

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