



Special Executive Report

DATE: August 4, 2020

SER#: 8632

SUBJECT: Amendments to Rule 588.H. (Globex Non-Reviewable Ranges) Table for the 3-Year U.S. Treasury Note Futures Contract

Effective Sunday, August 30, 2020 for trade date Monday, August 31, 2020, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. ("CBOT") will amend the Rule 588.H. (Globex Non-Reviewable Ranges Trading Ranges) table ("the Table") of the 3-Year U.S. Treasury Note Futures contract (Rulebook Chapter 39; CME Globex Code: Z3N; CME ClearPort and Clearing Code: 3YR) as noted below.

CBOT Rulebook

Chapter 5

("Trading Qualifications and Practices")

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

| Instrument Name | Globex Non-Reviewable Ranges (NRR) | | | | | |
|-----------------------------------|------------------------------------|-------------------------------------|--------------------|--------------------|-------------------------|-----------------------------|
| | | Outrights | | | Spreads | |
| | Globex Symbol | Globex Non-Reviewable Ranges (NRR) | NRR: Globex Format | NRR: Minimum Ticks | NRR: Globex Format | NRR: Outright Minimum Ticks |
| 3-Year U.S. Treasury Note Futures | Z3N | 45 <u>8/32</u> of 1 point (\$2,000) | 0.46875 <u>.25</u> | 120 <u>64</u> | 0.1171875 <u>0.0625</u> | 30 <u>16</u> |

Inquiries regarding the aforementioned may be directed to the CME Group Global Command Center at 312.456.2391. Questions regarding this Special Executive Report may be directed to the CME Global Command Center at +1.800.438.8616, in Europe at +44.800.898.013, in Asia at +65.6532.5010, or GCC@cmegroup.com.