# Special Executive Report

**DATE:** **November 19, 2020**

**SER#:** **8684**

**SUBJECT:** **Reduction of Block Trade Minimum Quantity Threshold Levels for the Russell 1000 Index and E-mini S&P 500 ESG Index Futures Contracts**

Effective Sunday, December 6, 2020 for trade date Monday, December 7, 2020, and pending all relevant regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will reduce the block trade minimum quantity threshold levels of the Russell 1000 Index and E-mini S&P 500 ESG Index futures contracts as noted the table below.

| CME GLOBEX/ CME CLEARPORT/ CLEARING CODE | PRODUCT/RULEBOOK CHAPTER | BLOCK TRADE MINIMUM THRESHOLD LEVEL | REPORTING WINDOW |
|---|---|---|---|
| **R1B** | BTIC on Russell 1000 Total Return Index Futures/397* | ~~50~~ 15 | RTH - 5<br>ETH/ATH – 15 |
| **RS1** | E-mini Russell 1000 Index Futures/383 | ~~50~~ 15 | RTH - 5<br>ETH/ATH – 15 |
| **R1T** | BTIC on E-mini Russell 1000 Index Futures/383 | ~~50~~ 15 | RTH - 5<br>ETH/ATH – 15 |
| **RSG** | E-mini Russell 1000 Growth Index Futures/384 | ~~50~~ 15 | RTH - 5<br>ETH/ATH – 15 |
| **RGT** | BTIC on E-mini Russell 1000 Growth Index Futures/384 | ~~50~~ 15 | RTH - 5<br>ETH/ATH – 15 |

| CME GLOBEX/ CME CLEARPORT/ CLEARING CODE | PRODUCT/RULEBOOK CHAPTER | BLOCK TRADE MINIMUM THRESHOLD LEVEL | REPORTING WINDOW |
|---|---|---|---|
| **RSV** | E-mini Russell 1000 Value Index Futures/385 | ~~50~~ 15 | RTH - 5<br>ETH/ATH – 15 |
| **RVT** | BTIC on E-mini Russell 1000 Value Index Futures/385 | ~~50~~ 15 | RTH - 5<br>ETH/ATH – 15 |
| **ESG** | E-mini S&P 500 ESG Index Futures/364 | ~~500~~ 250 | RTH - 5<br>ETH/ATH – 15 |
| **EGT** | BTIC on E-mini S&P 500 ESG Index Futures/364 | ~~500~~ 250 | RTH - 5<br>ETH/ATH – 15 |

**The Russell 1000 Total Return Futures contract (Rulebook Chapter 397; Commodity Code:  R1R) is not block eligible.*

Additional information regarding block trades may be viewed HERE.

Questions concerning the upcoming change may be directed to:

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