



Special Executive Report

DATE: March 11, 2021

SER#: 8733

SUBJECT: Correction to CME Rule 41102.E. (“Termination of Trading”) of the CME Pacific Rim CAT Index Futures Contract

Earlier today, March 11, 2021, Chicago Mercantile Exchange Inc. (“CME” or the “Exchange”) implemented a correction to Rule 41102.E. (“Termination of Trading”) language of the CME Pacific Rim CAT Index Futures contract (the “Contract”).

Specifically, the Exchange corrected Rule 41102.E. to align the rule with settlement procedure rules of the Contract as well as the Exchange’s existing and long-standing practice in connection with the termination of trading and settlement of the Contract. The amendment is a correction rule and is administrative in nature.

The Commodity Futures Trading Commission (“CFTC” or “Commission”) will be notified of the correction to Rule 41102.E. during the week of March 15, 2021, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Exhibit 1 below provides the amendments to Rule 41102.E. with additions underscoring and deletions ~~struck through~~.

Inquires regarding the aforementioned may be directed to:

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EXHIBIT 1

CME RULEBOOK

(additions underscoring; deletions ~~struck through~~)

Chapter 411

CME Pacific Rim CAT Index Futures

41102. TRADING SPECIFICATIONS

41102.E. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the ~~fifth~~ second Exchange Business Day after the futures contract month.

[End of Rule]