



Special Executive Report

DATE: May 26, 2021
SER#: 8783
SUBJECT: Administrative Amendments to the E-mini Nasdaq Biotechnology Index Futures Contract

Earlier today, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") implemented an administrative correction to Rule 36006.C. ("BTIC Minimum Price Increment") of the E-mini Nasdaq Biotechnology Index Futures contract (the "Contract") (Rulebook Chapter 360; CME Globex Code: BIO; CME ClearPort/Clearing Code: BQ; BTIC Code: BIT).

Specifically, the Exchange is amending Rule 36006.C. to accurately reflect a minimum price fluctuation increment of 0.05 index points which represents the Exchange's current operational practice. No other changes have been made to the Contract.

Amendments to Rule 3600.C. are set forth in Exhibit A below in blackline format.

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments to Rule 3600.C. during the week of May 31, 2021 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

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Exhibit A

Chapter 360

E-mini® Nasdaq Biotechnology Index Futures

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

36006. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS

36006.C. BTIC Minimum Price Increment

The valid basis or price increment applied to the Index closing value to establish the BTIC futures price must be stated in full tick increments of ~~[0.10]~~ 0.05 index points.