



Special Executive Report

DATE: June 29, 2021

SER#: 8801

SUBJECT: Reduction of Basis Trade at Index Close (“BTIC”) Block Trade Minimum Quantity Threshold for the Adjusted Interest Rate S&P 500 Total Return Index Futures, S&P 500 Total Return Index Futures, Nasdaq-100 Total Return Index Futures and Dow Jones Industrial Average Total Return Index Futures Contracts

Effective Sunday, July 25, 2021 for trade date Monday, July 26, 2021, and pending all relevant regulatory review periods, Chicago Mercantile Exchange Inc. (“CME”) and The Board of Trade of the City of Chicago, Inc. (“CBOT”) (collectively, the “Exchanges”) will reduce the block trade minimum quantity threshold in Basis Trade at Index Close (“BTIC”) transactions on the Adjusted Interest Rate S&P 500 Total Return Index Futures (BTIC code: AST), S&P 500 Total Return Index Futures (BTIC code: TRB), Nasdaq-100 Total Return Index Futures (BTIC code: N1T), and Dow Jones Industrial Average Total Return Index Futures (BTIC code: DTT), from 500 to 250, as noted the table below.

BTIC Transaction	Rulebook Chapter	BTIC Code	Block Trade Minimum Threshold	Reporting Window
BTIC on Adjusted Interest Rate S&P 500 Total Return Index Futures	CME 357B	AST	500 * <u>250</u>	RTH - 5 ETH/ATH - 15
BTIC on S&P 500 Total Return Index Futures	CME 357	TRB	500 * <u>250</u>	RTH - 5 ETH/ATH - 15
BTIC on Nasdaq-100 Total Return Index Futures	CME 396	N1T	500 <u>250</u>	RTH - 5 ETH/ATH - 15
BTIC on Dow Jones Industrial Average Total Return Index Futures	CBOT 31	DTT	500 <u>250</u>	RTH - 5 ETH/ATH - 15

* BTIC Intra-commodity Spread Eligible - each leg must meet the applicable block trade minimum threshold

Please refer questions on this subject to:

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