



Special Executive Report

DATE: June 16, 2022
SER#: 9010
SUBJECT: Reduction of Block Trade Minimum Threshold for Certain Equity Index Futures Contracts and Basis Trade at Index Close (BTIC) Transactions

Effective Sunday, July 17, 2022 for trade date Monday, July 18, 2022, and pending all relevant regulatory review periods, Chicago Mercantile Exchange Inc. and The Board of Trade of the City of Chicago, Inc. (collectively, the "Exchanges") will reduce the block trade minimum threshold for certain equity index futures contracts and Basis Trade at Index Close ("BTIC") transactions as more specifically described in the table below.

Contract Title or BTIC Transaction	Rulebook Chapter	Commodity or BTIC Code	Current Futures and BTIC Block Trade Minimum Threshold RTH, ETH, and ATH	Reduced Block Trade Minimum Threshold RTH, ETH, and ATH	Block Trade Reporting Window (Futures and BTIC) (unchanged)
E-mini Russell 2000 Growth Index Futures	CME 394	R2G	40	<u>15</u>	15 minutes
BTIC on E-mini Russell 2000 Growth Index Futures	CME 394	2GT	40	<u>15</u>	15 minutes
E-mini Russell 2000 Value Index Futures	CME 395	R2V	40	<u>15</u>	15 minutes
BTIC on E-mini Russell 2000 Value Index Futures	CME 395	2VT	40	<u>15</u>	15 minutes
S&P 500 Growth Index Futures	CME 355	SG	50	<u>15</u>	15 minutes
BTIC on S&P 500 Growth Index Futures	CME 355	SGT	50	<u>15</u>	15 minutes
S&P 500 Value Index Futures	CME 356	SU	50	<u>15</u>	15 minutes
BTIC on S&P 500 Value Index Futures	CME 356	SUT	50	<u>15</u>	15 minutes
E-mini S&P 500 ESG Index Futures	CME 364	ESG	250	<u>100</u>	15 minutes
BTIC on E-mini S&P 500 ESG Index Futures	CME 364	EGT	250	<u>100</u>	15 minutes
Nasdaq Veles California Water Index Futures	CME 417	H2O	25	<u>10</u>	15 minutes
BTIC on E-mini S&P 500 Stock Price Index Futures	CME 358	EST	500	RTH: 500 <u>ETH: 100</u> <u>ATH: 100</u>	15 minutes
BTIC on E-mini Nasdaq-100 Index Futures	CME 359	NQT	500	RTH: 500 <u>ETH: 100</u> <u>ATH: 100</u>	15 minutes
BTIC on E-mini CBOT Dow Jones Industrial Average Index Futures (\$5 multiplier)	CBOT 27	YMT	500	RTH: 500 <u>ETH: 100</u> <u>ATH: 100</u>	15 minutes

Please refer questions on this subject to:

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