



## Special Executive Report

**DATE:** February 7, 2023

**SER#:** 9145

**SUBJECT:** Expansion of the Block Trade Reporting Window for all Cryptocurrency Futures and Options Contracts to From Five (5) to Fifteen (15) Minutes Applicable to all Trading Hours

Effective Sunday, February 26, 2023, for trade date Monday, February 27, 2023, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will expand the block trade reporting window for all cryptocurrency futures and options contracts noted in the table below (the "Contracts") from five (5) to fifteen (15) minutes for Regular Trading Hours (RTH). Therefore, effective on trade date February 27, 2023, the block trade reporting window for the Contracts (as well as any related eligible transaction type associated with the Contracts) will be fifteen (15) minutes during all trading times - RTH, European Trading Hours ("ETH") and Asian Trading Hours ("ATH").

Contract Title	Rulebook Chapter	CME Globex Code and CME ClearPort Code	Block Trade Minimum Threshold	Current Block Trade Reporting Window	Expanded Block Trade Reporting Window ALL Trading Hours
Bitcoin Futures	350	BTC	5 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Options on Bitcoin Futures	350A	BTC	5 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Micro Bitcoin Futures	348	MBT	10 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Options on Micro Bitcoin Futures	348A	[MULTIPLE]	10 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Bitcoin Euro Futures	450	BTE	10 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Ether Futures	349	ETH	5 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Options on Ether Futures	349A	ETH	5 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Micro Ether Futures	347	MET	100 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Options on Micro Ether Futures	347A	[MULTIPLE]	100 contracts	RTH - 5 ETH/ATH - 15	15 minutes
Ether Euro Futures	449	ETE	5 contracts	RTH - 5 ETH/ATH - 15	15 minutes

Inquiries regarding this matter may be directed to:

Giovanni Vicioso  
Payal Shah

[Giovanni.Vicioso@cmegroup.com](mailto:Giovanni.Vicioso@cmegroup.com)  
[Payal.Shah@cmegroup.com](mailto:Payal.Shah@cmegroup.com)

001 212 299 2163  
0044 203 379 3307