



Special Executive Report

DATE: March 22, 2023

SER#: 9173

SUBJECT: Amendments to CME Rule 855. (“Offsetting Positions for Different-Sized Contracts”) - Contracts Eligible for Offset Table for the Micro E-mini S&P SmallCap 600 Index Futures and Micro E-mini S&P MidCap 400 Index Futures Contracts

Effective Sunday, April 9, 2023 for trade date Monday, April 10, 2023, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend CME Rule 855. (“Offsetting Positions for Different-Sized Contracts”) – Contracts Eligible for Offset Table (the “Table”) to include the Micro E-mini S&P SmallCap 600 Index Futures and Micro E-mini S&P MidCap 400 Index Futures contracts (the “Contracts”) as more specifically described below.

CME Rulebook
Chapter 8
(“Clearing House and Performance Bonds”)
Rule 855. (“Offsetting Positions for Different-Sized Contracts”)
Contracts Eligible for Offset Table
(additions underscored)

Clearing/ Globex Code	Product Name	Rulebook Chapter	Offset Ratio	Offset to Clearing/ Globex Code	Offset to Product Name	Rulebook Chapter	Cash/ Deliverable	Futures/ Option
<u>MMC/MMC</u>	<u>Micro E-mini S&P MidCap 400 Index Futures</u>	<u>381</u>	<u>10</u>	<u>ME/ME</u>	<u>E-mini Standard and Poor's Midcap 400 Stock Price Index Futures</u>	<u>362</u>	<u>C</u>	<u>F</u>
<u>ME/ME</u>	<u>E-mini Standard and Poor's Midcap 400 Stock Price Index Futures</u>	<u>362</u>	<u>0.1</u>	<u>MMC/MMC</u>	<u>Micro E-mini S&P MidCap 400 Index Futures</u>	<u>381</u>	<u>C</u>	<u>F</u>
<u>MSC/MSC</u>	<u>Micro E-mini S&P SmallCap 600 Index Futures</u>	<u>382</u>	<u>10</u>	<u>SMC/SMC</u>	<u>E-mini S&P SmallCap 600 Index Futures</u>	<u>368</u>	<u>C</u>	<u>F</u>
<u>SMC/SMC</u>	<u>E-mini S&P SmallCap 600 Index Futures</u>	<u>368</u>	<u>0.1</u>	<u>MMC/MMC</u>	<u>Micro E-mini S&P SmallCap 600 Index Futures</u>	<u>382</u>	<u>C</u>	<u>F</u>

The Contracts were initially listed for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort on trade date Monday, March 20, 2023 (see [SER 9150](#) dated February 21, 2023).

Inquiries regarding this matter may be directed to:

Murphy Brennan
Anna Ellis

murphy.brennan@cmegroup.com
anna.ellis@cmegroup.com

+1 312 930 3411
+1 312 783 8764