



Special Executive Report

DATE: December 20, 2022

SER#: 9114

SUBJECT: Amendments to the Special Price Fluctuation Limits and Daily Limits Table in Connection with CME Cryptocurrency Futures Contracts

Effective January 6, 2023, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (“CME”) will amend the Special Price Fluctuation Limits and Price Limits table (the “Table”) located in CME Rule 589. (“Special Price Fluctuation Limits”) to remove the existing price limit of 30% for all CME cryptocurrency futures contracts (and their associated products) provided in Table 1. below. The Contracts will continue to be subject to Dynamic Price Fluctuation Limits with a 10% dynamic variant pursuant to Rule 589.D. (“Dynamic Price Fluctuation Limits”).

Table 1.

Contract Title	CME Globex and CME Clearing Code	Rulebook Chapter
Bitcoin Futures	BTC	350
Bitcoin Euro Futures	BTE	450
Micro Bitcoin Futures	MBT	348
Ether Futures	ETH	349
Ether Euro Futures	ETE	449
Micro Ether Futures	MET	347

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