SUBMISSION COVER SHEET

***IMPORTANT*: Check box if Confidential Treatment is requested** ☐

Registered Entity Identifier Code (optional): 21-227 (2 of 2)

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a: ☒ **DCM** ☐ **SEF** ☐ **DCO** ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 06/29/21 Filing Description: 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

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

☒	Certification	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Notification	§ 40.6(d)
☐	Advance Notice of SIDCO Rule Change	§ 40.10(a)
☐	SIDCO Emergency Rule Change	§ 40.10(h)

Rule Numbers: See filing.

New Product **Please note only ONE product per Submission.**

☐	Certification	§ 40.2(a)
☐	Certification Security Futures	§ 41.23(a)
☐	Certification Swap Class	§ 40.2(d)
☐	Approval	§ 40.3(a)
☐	Approval Security Futures	§ 41.23(b)
☐	Novel Derivative Product Notification	§ 40.12(a)
☐	Swap Submission	§ 39.5

Product Terms and Conditions (product related Rules and Rule Amendments)

☐	Certification	§ 40.6(a)
☐	Certification Made Available to Trade Determination	§ 40.6(a)
☐	Certification Security Futures	§ 41.24(a)
☐	Delisting (No Open Interest)	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Approval Made Available to Trade Determination	§ 40.5(a)
☐	Approval Security Futures	§ 41.24(c)
☐	Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
☐	"Non-Material Agricultural Rule Change"	§ 40.4(b)(5)
☐	Notification	§ 40.6(d)

Official Name(s) of Product(s) Affected:

Rule Numbers:

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

June 29, 2021

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: CFTC Regulation 40.6(a) Certification. 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.
CBOT Submission No. 21-227 (2 of 2)

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") certify to the Commodity Futures Trading Commission ("CFTC" or "Commission") a reduction of 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) as noted in the table below effective on Sunday, July 25, 2021 for trade date Monday, July 26, 2021.

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*~~ 250	RTH - 5 ETH/ATH – 15
BTIC on S&P 500 Total Return Index Futures	CME 357	TRB	~~500*~~ 250	RTH - 5 ETH/ATH – 15
BTIC on Nasdaq-100 Total Return Index Futures	CME 396	N1T	~~500~~ 250	RTH - 5 ETH/ATH – 15
BTIC on Dow Jones Industrial Average Total Return Index Futures	CBOT 31	DTT	~~500~~ 250	RTH - 5 ETH/ATH – 15

The Rule Amendments are being implemented to broaden the scope of potential market participants without negatively impacting participation in the Contracts' central limit order book ("CLOB") markets.

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The Exchanges reviewed the designated contract market core principles ("DCM Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the Rule Amendments may have some bearing on the following Core Principles:

Availability of General Information: As required by this Core Principle, the Exchanges will publish a Special Executive Report ("SER") to advise the marketplace of the Rule Amendments. The SER will also be available on the CME Group website.

Daily Publication of Trading Information: Block trade volume and pricing information will continue to be published on the Exchanges' website and via quote vendors.

Execution of Transactions: A designated contract market may authorize transactions that are executed away from the DCM's centralized marketplace for bona fide business purposes. Accordingly, the Exchange has long established block standards for a wide array of futures and options products. The actions certified herein serve solely to improve the alignment of block trade standards for the pertinent futures products.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchanges certify that this submission has been concurrently posted on the CME Group website at http://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel