SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): 24-227 **Organization: Chicago Mercantile Exchange Inc. ("CME")** |X|DCM SEF SDR DCO Filing as a: Please note - only ONE choice allowed. Filing Date (mm/dd/yy): 05/21/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of May 13, 2024 **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: 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) § 40.3(a) Approval **Approval Security Futures** § 41.23(b) Novel Derivative Product Notification § 40.12(a) § 39.5 **Swap Submission 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: See filing. Rule Numbers: See filing.



May 21, 2024

VIA ELECTRONIC PORTAL

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

Re: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. ("CME" or

"Exchange") Weekly Notification of Amendments Related to Product Terms and

Conditions.

CME Submission No. 24-227

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions effective during the week of May 13, 2024.

Effective Sunday, May 12, 2024, for trade date Monday, May 13, 2024, the Exchange implemented amendments to the strike price listing schedule for all Options on: E-mini S&P 500 Index Futures, Micro E-mini S&P 500 Index Futures, E-mini Nasdaq-100 Index Futures, Micro E-mini Nasdaq-100 Index Futures, and E-mini Russell 2000 Index Futures contracts for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort as more specifically described in Exhibit A below. The marketplace was alerted via Special Executive Report ("SER") 9358, which is attached hereto as Exhibit A.

Should you have any questions concerning the above, please contact the undersigned at (312) 466-7478 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 9358

Exhibit A



Special Executive Report

DATE: April 16, 2024

SER#: 9358

SUBJECT: Amendments to the Strike Price Listing Schedule for all Options on: E-mini S&P 500

Index Futures, Micro E-mini S&P 500 Index Futures, E-mini Nasdaq-100 Index Futures, Micro E-mini Nasdaq-100 Index Futures, and E-mini Russell 2000 Index Futures

Contracts

Effective Sunday, May 12, 2024, for trade date Monday, May 13, 2024 Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will implement amendments to the strike price listing schedule for all Options on: E-mini S&P 500 Index Futures, Micro E-mini S&P 500 Index Futures, E-mini Nasdaq-100 Index Futures, Micro E-mini Nasdaq-100 Index Futures, and E-mini Russell 2000 Index Futures contracts (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort as more specifically described in Table 1. below.

Table 1.

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
Options on E-mini Nasdaq-100 Index Futures	359A	NQ	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 500 index point increment plus dynamic strikes at 10 index point increment. When less than 96 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-money strike at 250 index point increment. When less than 66 days remain until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike and 20% below the at-the-money strike and 100 index point increment. When less than 35 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike and 14% below the at-the-money strike at 50 index point increment. When less than 14 days remain until expiration (DTE), additional strikes listed for 5% above the	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 500 index point increment plus dynamic strikes at 10 index point increment. When less than 96 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-money strike at 250 index point increment. When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike and 14% below the at-the-money strike and 100 index point increment. When less than 21 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike and 10% below the at-the-money strike at 50 index point increment. When less than 7 days remain until expiration (DTE), additional strikes listed for 4% above the

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			at-the-money strike and 10%	at-the-money strike and 8%
			below the at-the-money strike at	below the at-the-money strike at
			25 index point increment.	25 index point increment.
			When less than 7 days remain	When less than 3 days remain
			until expiration (DTE), additional	until expiration (DTE), additional
			strikes listed for 4% above the	strikes listed for 3% above the
			at-the-money strike and 8%	at-the-money strike and <u>6</u> %
			below the at-the-money strike at	below the at-the-money strike at
			10 index point increment.	10 index point increment.
Monday Weekly			Strikes listed for 40% above the	Strikes listed for 40% above the
Options on E-mini			at-the-money strike and 80%	at-the-money strike and 80%
Nasdaq-100 Index	359A	Q1A-Q5A	below the at-the-money strike at	below the at-the-money strike at
Futures - Week 1-5			500 index point increment plus	500 index point increment plus
(European-Style)			dynamic strikes at 10 index	dynamic strikes at 10 index
Tuesday Weekly			point increment.	point increment.
Options on E-mini			When less than 96 days remain	When less than 96 days remain
Nasdaq-100 Index	359A	Q1B-Q5B	until expiration (DTE), additional	until expiration (DTE), additional
Futures - Week 1-5			strikes listed for 20% above the	strikes listed for 20% above the
(European-Style)			at-the-money strike and 40%	at-the-money strike and 40%
Wednesday Weekly			below the at-the-money strike at	below the at-the-money strike at
Options on E-mini			250 index point increment.	250 index point increment.
Nasdaq-100 Index	359A	Q1C-Q5C	When less than 66 days remain	When less than 66 days remain
Futures - Week 1-5			until expiration (DTE), additional	until expiration (DTE), additional
(European-Style)			strikes listed for 10% above the	strikes listed for 7% above the
Thursday Weekly			at-the-money strike and 20%	at-the-money strike and 14%
Options on E-mini			below the at-the-money strike at	below the at-the-money strike at
Nasdaq-100 Index	359A	Q1D-Q5D	100 index point increment.	100 index point increment.
Futures - Week 1-5		-, -,-	When less than 35 days remain	When less than 21 days remain
(European-Style)			until expiration (DTE), additional	until expiration (DTE), additional
Weekly Options on			strikes listed for 7% above the	strikes listed for 5% above the
E-mini Nasdaq-100			at-the-money strike and 14%	at-the-money strike and 10%
Index Futures -	359A	QN1-QN4	below the at-the-money strike at	below the at-the-money strike at
Week 1-4	00071	Q	50 index point increment.	50 index point increment.
(European-Style)			When less than 14 days remain	When less than 7 days remain
(European Ctyle)			until expiration (DTE), additional	until expiration (DTE), additional
			strikes listed for 5% above the	strikes listed for 4% above the
			at-the-money strike and 10%	at-the-money strike and 8%
Options on E-mini			below the at-the-money strike at	below the at-the-money strike at
Nasdaq-100 Index			25 index point increment.	25 index point increment.
Futures - End-of-	359A	QNE	When less than 7 days remain	When less than 3 days remain
Month (European-	00071	α	until expiration (DTE), additional	until expiration (DTE), additional
Style)			strikes listed for 4% above the	strikes listed for 3% above the
			at-the-money strike and 8%	at-the-money strike and 6 %
			below the at-the-money strike at	below the at-the-money strike at
			10 index point increment.	10 index point increment.
Options on Micro E-			Strikes listed for 40% above the	Strikes listed for 40% above the
mini Nasdaq-100	361A	MNQ	at-the-money strike and 80%	at-the-money strike and 80%
Index Futures			below the at-the-money strike at	below the at-the-money strike at
Monday Weekly			500 index point increment.	500 index point increment.
Options on Micro E-			When less than 96 days remain	When less than 96 days remain
mini Nasdaq-100	0011	D. () D. ()	until expiration (DTE), additional	until expiration (DTE), additional
Index Futures -	361A	D1A-D5A	strikes listed for 20% above the	strikes listed for 20% above the
Week 1-5			at-the-money strike and 40%	at-the-money strike and 40%
(European-Style)			below the at-the-money strike at	below the at-the-money strike at
Tuesday Weekly			250 index point increment.	250 index point increment.
Options on Micro E-			When less than 66 days remain	When less than 66 days remain
mini Nasdaq-100	361A	D1B-D5B	until expiration (DTE), additional	until expiration (DTE), additional
Index Futures -			strikes listed for 10% above the	strikes listed for 7 % above the
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Week 1-5			at-the-money strike and 20%	at-the-money strike and 14%
(European-Style)			below the at-the-money strike at	below the at-the-money strike at
Wednesday Weekly			100 index point increment.	100 index point increment.
Options on Micro E-			When less than 35 days remain	When less than 21 days remain
mini Nasdaq-100	361A	D1C-D5C	until expiration (DTE), additional	until expiration (DTE), additional
Index Futures -	301A	טוט-טטט	strikes listed for 7% above the	strikes listed for 5% above the
Week 1-5			at-the-money strike and 14%	at-the-money strike and 10%
(European-Style)			below the at-the-money strike at	below the at-the-money strike at
Thursday Weekly			50 index point increment.	50 index point increment.
Options on Micro E-			When less than 14 days remain	When less than <u>7</u> days remain
mini Nasdaq-100			until expiration (DTE), additional	until expiration (DTE), additional
· •	361A	D1D-D5D	strikes listed for 5% above the	strikes listed for 4 % above the
Index Futures -				
Week 1-5			at-the-money strike and 10%	at-the-money strike and <u>8</u> %
(European-Style)			below the at-the-money strike at	below the at-the-money strike at
Weekly Options on			25 index point increment.	25 index point increment.
Micro E-mini	361A	MQ1-MQ4	When less than 7 days remain	When less than <u>3</u> days remain
Nasdaq-100 Index	3017	IVIQ I-IVIQ4	until expiration (DTE), additional	until expiration (DTE), additional
Futures - Week 1-4			strikes listed for 4% above the	strikes listed for 3% above the
Options on Micro E-			at-the-money strike and 8%	at-the-money strike and 6%
mini Nasdaq-100			below the at-the-money strike at	below the at-the-money strike at
Index Futures - End-	361A	MQE	10 index point increment.	10 index point increment.
of-Month (European-	00171	Wige	'	•
Style)				
Style)			Strikes listed for 40% above the	Strikes listed for 40% above the
			at-the-money strike and 80%	at-the-money strike and 80%
			below the at-the-money strike at	below the at-the-money strike at
			100 index point increment.	100 index point increment.
			Dynamic strikes at 5 index point	Dynamic strikes at 5 index point
			increment.	increment.
			When less than 366 days	When less than <u>750</u> days
			remain until expiration (DTE),	remain until expiration (DTE),
			additional strikes listed for 20%	additional strikes listed for 15%
			above the at-the-money strike	above the at-the-money strike
			and 40% below the at-the-	and 30 % below the at-the-
			money strike at 50 index point	money strike at 50 index point
			increment.	increment.
			When less than 96 days remain	When less than 96 days remain
			until expiration (DTE), additional	until expiration (DTE), additional
E-mini S&P 500	358A	ES	strikes listed for 10% above the	strikes listed for 10% above the
Options	3307	LS		
			at-the-money strike and 20%	at-the-money strike and 20%
			below the at-the-money strike at	below the at-the-money strike at
			25 index point increment.	25 index point increment.
			When less than 66 days remain	When less than 66 days remain
			until expiration (DTE), additional	until expiration (DTE), additional
			strikes listed for 7% above the	strikes listed for 7% above the
			at-the-money strike and 14%	at-the-money strike and 14%
			below the at-the-money strike at	below the at-the-money strike at
			10 index point increment.	10 index point increment.
			When less than 10 days remain	When less than 10 days remain
			until expiration (DTE), additional	until expiration (DTE), additional
			strikes listed for 5% above the	strikes listed for 5% above the
			at-the-money strike and 10%	at-the-money strike and 10%
			below the at-the-money strike at	below the at-the-money strike at
			5 index point increment.	5 index point increment.
E-mini S&P 500			Strikes listed for 40% above the	Strikes listed for 40% above the
	358A	EW		
EOM Options			at-the-money strike and 80%	at-the-money strike and 80%

E-mini S&P 500 Monday Weekly Options - Week 1-5	358A	E1A-E5A	below the at-the-money strike at 100 index point increment. Dynamic strikes at 5 index point	below the at-the-money strike at 100 index point increment. Dynamic strikes at 5 index point
E-mini S&P 500 Tuesday Weekly Options - Week 1-5	358A	E1B-E5B	increment. When less than 366 days remain until expiration (DTE),	increment. When less than <u>750</u> days remain until expiration (DTE),
E-mini S&P 500 Wednesday Weekly Options - Week 1-5	358A	E1C-E5C	additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-	additional strikes listed for <u>15</u> % above the at-the-money strike and <u>30</u> % below the at-the-
E-mini S&P 500 Thursday Weekly Options - Week 1-5	358A	E1D-E5D	money strike at 50 index point increment. When less than 96 days remain	money strike at 50 index point increment. When less than 96 days remain
E-mini S&P 500 Weekly Options - Week 1-4	358A	EW1-EW4	until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment plus persistent 100 and 2100 strikes. When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike at 10 index point increment. When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.	until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment plus persistent 100 and 2100 strikes. When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike at 10 index point increment. When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.
Options on Micro E- mini Standard and Poors 500 Stock Price Index Futures	353A	MES	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment. When less than 366 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-money strike at 50 index point increment. When less than 96 days remain until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment. When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike and 14% below the at-the-money strike at 10 index point increment. When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment. When less than 750 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 30% below the at-the-money strike at 50 index point increment. When less than 96 days remain until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment. When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike and 14% below the at-the-money strike at 10 index point increment. When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.

Micro E-mini Standard and Poors			Strikes listed for 40% above the at-the-money strike and 80%	Strikes listed for 40% above the
500 Stock Price	353A	EX	below the at-the-money strike at	at-the-money strike and 80%
EOM Options			100 index point increment.	below the at-the-money strike at
Monday Weekly			Dynamic strikes at 5 index point	100 index point increment.
Options on Micro E-			increment.	When less than <u>750</u> days remain until expiration (DTE),
mini S&P 500 Index	353A	X1A-X5A	When less than 366 days	additional strikes listed for 15 %
Futures - Week 1-5			remain until expiration (DTE),	above the at-the-money strike
(European-Style)			additional strikes listed for 20%	and 30% below the at-the-
Tuesday Weekly			above the at-the-money strike	money strike at 50 index point
Options on Micro E-	0504	VAD VED	and 40% below the at-the-	increment.
mini S&P 500 Index	353A	X1B-X5B	money strike at 50 index point increment.	When less than 96 days remain
Futures - Week 1-5 (European-Style)			When less than 96 days remain	until expiration (DTE), additional
Wednesday Weekly			until expiration (DTE), additional	strikes listed for 10% above the
Options on Micro E-			strikes listed for 10% above the	at-the-money strike and 20%
mini S&P 500 Index	353A	X1C-X5C	at-the-money strike and 20%	below the at-the-money strike at
Futures - Week 1-5	000/1	710 700	below the at-the-money strike at	25 index point increment plus
(European-Style)			25 index point increment.	persistent 100 and 2100 strikes. When less than 66 days remain
Thursday Weekly			When less than 66 days remain	until expiration (DTE), additional
Options on Micro E-			until expiration (DTE), additional	strikes listed for 7% above the
mini S&P 500 Index	353A	X1D-X5D	strikes listed for 7% above the	at-the-money strike and 14%
Futures - Week 1-5			at-the-money strike and 14%	below the at-the-money strike at
(European-Style)			below the at-the-money strike at	10 index point increment.
Weekly Options on			10 index point increment.	When less than 10 days remain
Micro E-mini			When less than 10 days remain until expiration (DTE), additional	until expiration (DTE), additional
Standard and Poors	353A	EX1-EX4	strikes listed for 5% above the	strikes listed for 5% above the
500 Stock Price	333A	EX 1-EX4	at-the-money strike and 10%	at-the-money strike and 10%
Index Futures -			below the at-the-money strike at	below the at-the-money strike at
Week 1-4			5 index point increment.	5 index point increment.
E-mini Russell 2000	393A	RTO	Strikes listed for 30% above the	Strikes listed for 40% above the
Options	333A	KIO	at-the-money strike and 80%	at-the-money strike and 80%
E-mini Russell 2000	393A	RTM	below the at-the-money strike at	below the at-the-money strike at
EOM Options			100 index point increment plus	100 index point increment plus
E-mini Russell 2000	2024	D4A D5A	dynamic strikes at 5 index point increment.	dynamic strikes at 5 index point increment.
Monday Weekly	393A	R1A-R5A	When less than 96 days remain	When less than 96 days remain
Options - Week 1-5			until expiration (DTE), additional	until expiration (DTE), additional
Tuesday Options on E-mini Russell 2000	393A	R1U-R5U	strikes listed for 20% above the	strikes listed for 15% above the
Futures - Week 1-5	333A	10100	at-the-money strike and 40%	at-the-money strike and 20 %
E-mini Russell 2000			below the at-the-money strike at	below the at-the-money strike at
Wednesday Weekly	393A	R1C-R5C	50 index point increment.	50 index point increment.
Options - Week 1-5			When less than 66 days remain	When less than 66 days remain
Thursday Options on			until expiration (DTE), additional	until expiration (DTE), additional
E-mini Russell 2000	393A	R1D-R5D	strikes listed for 10% above the	strikes listed for 7% above the
Futures - Week 1-5			at-the-money strike and 15%	at-the-money strike and 14%
			below the at-the-money strike at	below the at-the-money strike at
			25 index point increment.	25 index point increment.
			When less than 35 days remain	When less than <u>14</u> days remain
			until expiration (DTE), additional strikes listed for 7% above the	until expiration (DTE), additional strikes listed for 5% above the
E-mini Russell 2000			at-the-money strike and 10%	at-the-money strike and 10%
Weekly Options -	393A	R1E-R4E	below the at-the-money strike at	below the at-the-money strike at
Week 1-4			10 index point increment.	10 index point increment.
			When less than 7 days remain	When less than 1 day remain
			until expiration (DTE), additional	until expiration (DTE), additional
			strikes listed for 4% above the	strikes listed for <u>3</u> % above the
			at-the-money strike and 8%	at-the-money strike and <u>6</u> %
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	below the at-the-money strike at	below the at-the-money strike at
	5 index point increment.	5 index point increment.

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments to the Contracts during the week of May 20, 2024, via the weekly notification procedures set forth in Part 40 of the CFTC's Regulations.

Please refer any questions on this subject to:

Brian Burke Brian.Burke@cmegroup.com +1 212 299 2236
Luis Gomez Luis.Gomez@cmegroup.com +1 312 344 0641