SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): 24-381 **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): 09/03/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of August 26, 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.



September 3, 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. 24-381

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 August 26, 2024.

Effective Sunday, August 25, 2024, for trade date Monday, August 26, 2024, the Exchange implemented amendments to the strike price listing schedule for certain 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, E-mini Dow Jones Industrial Average Index Futures and E-mini Russell 2000 Index Futures contracts (the "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") 9410, 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 9410

Exhibit A



Special Executive Report

DATE: August 7, 2024

SER#: 9410

SUBJECT: Amendments to the Strike Price Listing Schedule for Certain CME and CBOT

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, E-mini Dow Jones Industrial Average Index Futures and E-mini

Russell 2000 Index Futures Contracts

Effective Sunday, August 25, 2024, for trade date Monday, August 26, 2024 Chicago Mercantile Exchange, Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") will implement amendments to the strike price listing schedule for certain 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, E-mini Dow Jones Industrial Average 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
Monday Weekly Options on E-mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)	CME 359A	Q1A-Q5A	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	Strikes listed for 15% above the at-the-money strike and 30% below the at-the-money strike at 500 index point increment, plus strikes listed for 10% above the at-the-money strike and 15% below the at-the-money strike at 250 index point increment, as well as strikes
Tuesday Weekly Options on E-mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)	CME 359A	Q1B-Q5B	(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	listed for 5% above the at- the-money strike and 10% below the at-the-money strike at 100 index point increment. Dynamic strikes at 10 index point increments. When less than 21 days remain until expiration (DTE), additional strikes

			T	
Wednesday Weekly Options on E-mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)	CME 359A	Q1C-Q5C	at-the-money strike and 14% below the at-the- money strike at 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-	listed for 5% above 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 at- the-money strike and 8%
Thursday Weekly Options on E-mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)	CME 359A	Q1D-Q5D	money strike at 50 index point increment. When less than 7 days remain until expiration (DTE), additional strikes listed for 4% above the at-the-money strike and 8% below the at-the-money strike at 25 index point increment.	below the at-the-money strike at 25 index point increment. When less than 3 days remain until expiration (DTE), additional strikes listed for 3% above the atthe-money strike at 10 index point
Weekly Options on E-mini Nasdaq- 100 Index Futures - Week 1, 2, 4 (European- Style)	CME 359A	QN1, QN2, QN4	When less than 3 days remain until expiration (DTE), additional strikes listed for 3% above the at-the-money strike and 6% below the at-the-money strike at 10 index point increment.	increment.
Monday Weekly Options on Micro E- mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)	CME 361A	D1A-D5A	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 500 index point increment. When less than 96 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and	Strikes listed for 15% above the at-the-money strike and 30% below the at-the-money strike at 500 index point increment, plus strikes listed for 10% above the at-the-money strike and 15% below the at-the-money strike at 250 index point increment, as well as strikes listed for 5% above the at-
Tuesday Weekly Options on Micro E- mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)	CME 361A	D1B-D5B	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 at 100 index point increment.	the-money strike and 10% below the at-the-money strike at 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 at 50 index point
Wednesday Weekly Options on Micro E-	CME 361A	D1C-D5C	When less than 21 days remain until expiration (DTE), additional strikes listed for 5% above the	increment. When less than 7 days remain until expiration (DTE), additional strikes

mini			at the manay strike and	listed for 40/ shave the st
mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)			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 at-the-money strike and 8% below the at-the-money strike at 25 index point increment. When less than 3 days remain until expiration (DTE), additional strikes listed for 3% above the at-the-money strike and 6% below the at-the-	listed for 4% above the at- the-money strike and 8% below the at-the-money strike at 25 index point increment. When less than 3 days remain until expiration (DTE), additional strikes listed for 3% above the at- the-money strike and 6% below the at-the-money strike at 10 index point increment.
Thursday Weekly Options on Micro E- mini Nasdaq- 100 Index Futures - Week 1-5 (European- Style)	CME 361A	D1D-D5D		
Weekly Options on Micro E- mini Nasdaq- 100 Index Futures - Week 1, 2, 4 (European- Style)	CME 361A	MQ1, MQ2, MQ4	money strike at 10 index point increment.	
E-mini S&P 500 Monday Weekly Options - Week 1-5	CME 358A	E1A-E5A	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment. Dynamic	Strikes listed for 15% above the at-the-money strike and 30% below the at-the-money strike at 100 index point increment, plus strikes listed for 10% above the at-
E-mini S&P 500 Tuesday Weekly Options - Week 1-5	CME 358A	E1B-E5B	strikes at 5 index point increment. When less than 750 days remain until expiration (DTE), additional strikes listed for 15% above the	the-money strike and 15% below the at-the-money strike at 50 index point increment, and strikes listed for 5% above the at-the-money strike and 10%
E-mini S&P 500 Wednesday Weekly Options - Week 1-5	CME 358A	E1C-E5C	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	below the at-the-money strike at 25 index point increment plus persistent 100 and 2100 strikes. Dynamic strikes at 5 index point increments.
E-mini S&P 500 Thursday Weekly Options - Week 1-5	CME 358A	E1D-E5D	(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	When less than <u>21</u> days remain until expiration (DTE), additional strikes listed for <u>5%</u> above the atthe-money strike and <u>10%</u> below the at-the-money
E-mini S&P 500 Weekly	CME 358A	EW1, EW2, EW4	persistent 100 and 2100 strikes.	strike at 10 index point increment.

0.0			14/L 1 (1 - 00 - 1	M/L I (I
Options - Week 1, 2 and 4			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.	When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the atthe-money strike and 10% below the at-the-money strike at 5 index point increment.
Monday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1A-X5A	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment plus dynamic strikes at 5 index point increment. When less than 750 days remain until expiration	Strikes listed for 15% above the at-the-money strike and 30% below the at-the-money strike at 100 index point increment, plus strikes listed for 10% above the at-
Tuesday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1B-X5B	(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	the-money strike and 15% below the at-the-money strike at 50 index point increment and strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike at 25 index point increment plus persistent 100 and 2100 strikes.
Wednesday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1C-X5C	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-	When less than 21 days remain until expiration (DTE), additional strikes listed for 5% above the atthe-money strike and 10% below the at-the-money strike at 10 index point increment. When less than 10 days remain until expiration
Thursday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1D-X5D	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.	(DTE), additional strikes listed for 5% above the atthe-money strike and 10% below the at-the-money strike at 5 index point increment.

	1	I	T	
Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1, 2, 4 (European- Style)	CME 353A	EX1, EX2, EX4		
E-mini Russell 2000 Monday Weekly Options - Week 1-5	CME 393A	R1A-R5A	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment plus dynamic strikes at 5 index point	Strikes listed for 15% above the at-the-money strike and 30% below the at-the-money strike at 100 index
Tuesday Options on E-mini Russell 2000 Futures - Week 1-5	CME 393A	R1U-R5U	increment. When less than 96 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 20% below the at-the-	point increment plus strikes listed for 10% above the atthe-money strike and 15% below the at-the-money strike at 50 index point increment, and strikes listed for 5% above the at-the-
E-mini Russell 2000 Wednesday Weekly Options - Week 1-5	CME 393A	R1C-R5C	money strike at 50 index point increment. When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and	money strike and 10% below the at-the-money strike at 25 index point increment, plus dynamic strikes at 5 index point increments. When less than 7 days
Thursday Options on E-mini Russell 2000 Futures - Week 1-5	CME 393A	R1D-R5D	14% below the at-the- money strike at 25 index point increment. When less than 14 days remain until expiration (DTE), additional strikes listed for 5% above the	remain until expiration (DTE), additional strikes listed for 5% above the at- the-money strike and 7% below the at-the-money strike at 10 index point increment.
E-mini Russell 2000 Weekly Options - Week 1, 2, 4	CME 393A	R1E, R2E, R4E	at-the-money strike and 10% below the at-the-money strike at 10 index point increment. When less than 1 day remains until expiration (DTE), additional strikes listed for 3% above the at-the-money strike and 6% below the at-the-money strike at 5 index point increment.	When less than 1 day remains until expiration (DTE), additional strikes listed for 3% above the atthe-money strike and 6% below the at-the-money strike at 5 index point increment.
E-mini Russell 2000 Options	CME 393A	RTO	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index
E-mini Russell	CME 393A	RTM	100 index point increment plus dynamic	point increment plus

2000 EOM			etrikes at 5 index point	dynamic strikes at 5 index
Options			strikes at 5 index point increment.	point increment.
Ομιίστιο			When less than 96 days	When less than 96 days
			remain until expiration	remain until expiration
			(DTE), additional strikes	(DTE), additional strikes
			listed for 15% above the	listed for 15% above the at-
			at-the-money strike and	the-money strike and 20%
			20% below the at-the-	below the at-the-money
			money strike at 50 index	strike at 50 index point
			point increment.	increment.
			When less than 66 days	When less than 66 days
			remain until expiration	remain until expiration
			(DTE), additional strikes	(DTE), additional strikes
			listed for 7% above the	listed for 7% above the at-
			at-the-money strike and	the-money strike and 14%
E-mini			14% below the at-the-	below the at-the-money
Russell	a		money strike at 25 index	strike at 25 index point
2000	CME	R3E	point increment.	increment.
Weekly	393A		When less than 14 days	When less than 7 days
Options –			remain until expiration	remain until expiration
Week 3			(DTE), additional strikes	(DTE), additional strikes
			listed for 5% above the	listed for 5% above the at-
			at-the-money strike and	the-money strike and <u>7%</u>
			10% below the at-the-	below the at-the-money
			money strike at 10 index	strike at 10 index point
			point increment.	increment.
			When less than 1 day	When less than 1 day
			remains until expiration	remains until expiration
			(DTE), additional strikes	(DTE), additional strikes
			listed for 3% above the	listed for 3% above the at-
			at-the-money strike and	the-money strike and 6%
			6% below the at-the-	below the at-the-money
			money strike at 5 index	strike at 5 index point
			point increment.	increment.
Options on			Strikes listed for 30%	Strikes listed for 30% above
E-mini Dow			above the at-the-money	the at-the-money strike and
Jones			strike and 50% below the	50% below the at-the-
Industrial			at-the-money strike at	money strike at 1000 index
Average	СВОТ		1000 index point	7
Index	27A	EYM	increment plus dynamic	point increment plus dynamic strikes at 50 index
Futures –	21 M		strikes at 50 index point	
End-of-			increment.	point increment. When less than <u>96</u> days
Month			When less than 35 days	
(European-			remain until expiration	remain until expiration
Style)			(DTE), additional strikes	(DTE), additional strikes
Options on			listed for 10% above the	listed for 10% above the at-
E-mini Dow			at-the-money strike and	the-money strike and 20%
Jones	CDOT		20% below the at-the-	below the at-the-money
Industrial	CBOT	OYM	money strike at 100	strike at 100 index point
Average	27A		index point increment.	increment.
Index			When less than 14 days	When less than <u>7</u> days
Futures			remain until expiration	remain until expiration
Weekly			(DTE), additional strikes	(DTE), additional strikes
Options on	CBOT	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	listed for 5% above the	listed for 5% above the at-
E-mini Dow	27A	YM1 – YM4	at-the-money strike and	the-money strike and 10%
Jones			10% below the at-the-	below the at-the-money
301100		l .		

Industrial	money strike at 50 index	strike at 50 index point
Average	point increment.	increment.
Index		
Futures		
Week 1-4		
(European-		
Style)		

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments to the Contracts during the week of September 2, 2024.

Please refer any questions on this subject to:

Brian Burke Brian.Burke@cmegroup.com +1 212 299 2236 Aye Soe Aye.Soe@cmegroup.com +1 212 299 2123