

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-381

Organization: Chicago Mercantile Exchange Inc. ("CME")

Filing as a: DCM SEF DCO SDR

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

- | | | |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers:

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

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

- | | | |
|-------------------------------------|---|----------------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | “Non-Material Agricultural Rule Change” | § 40.4(b)(5) |
| <input checked="" type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.



Timothy Elliott
Managing Director and Chief Regulatory Counsel
Legal Department

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 (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.	Strikes listed for <u>15%</u> above the at-the-money strike and <u>30%</u> below the at-the-money strike at 500 index point increment, plus strikes listed for <u>10%</u> above the at-the-money strike and <u>15%</u> below the at-the-money strike at 250 index point increment, as well as strikes listed for <u>5%</u> above the at-the-money strike and <u>10%</u> below the at-the-money strike at 100 index point increment. Dynamic strikes at 10 index point increments.
Tuesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	CME 359A	Q1B-Q5B	When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the	When less than 21 days remain until expiration (DTE), additional strikes

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-money strike at 10 index point increment.	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		
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 at 5 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 plus persistent 100 and 2100 strikes.	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-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. Dynamic strikes at 5 index point increments. 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 10 index point increment.
E-mini S&P 500 Tuesday Weekly Options - Week 1-5	CME 358A	E1B-E5B		
E-mini S&P 500 Wednesday Weekly Options - Week 1-5	CME 358A	E1C-E5C		
E-mini S&P 500 Thursday Weekly Options - Week 1-5	CME 358A	E1D-E5D		
E-mini S&P 500 Weekly	CME 358A	EW1, EW2, EW4		

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 at-the-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 (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.	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-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. 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 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.
Tuesday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1B-X5B	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 at 10 index point increment.	
Wednesday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1C-X5C	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.	
Thursday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1D-X5D	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.	

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 increment.	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-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 dynamic strikes at 5 index point increments. When less than 7 days 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. 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.
Tuesday Options on E-mini Russell 2000 Futures - Week 1-5	CME 393A	R1U-R5U	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-money strike at 50 index point increment.	
E-mini Russell 2000 Wednesday Weekly Options - Week 1-5	CME 393A	R1C-R5C	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 25 index point increment.	
Thursday Options on E-mini Russell 2000 Futures - Week 1-5	CME 393A	R1D-R5D	When less than 14 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 10 index point increment.	
E-mini Russell 2000 Weekly Options - Week 1, 2, 4	CME 393A	R1E, R2E, R4E	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.	
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 100 index point increment plus dynamic	
E-mini Russell	CME 393A	RTM		Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment plus

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

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