

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 24-382

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): 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     |

**Official Product Name:**

**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.

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, D.C. 20581

**Re: CFTC Regulation 40.6(d) Notification. The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") Weekly Notification of Amendments Related to Product Terms and Conditions.  
CBOT Submission No. 24-382**

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 made 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.

Also, effective Sunday, August 25, 2024, for trade date Monday, August 26, 2024, the Exchange made available additional Invoice Swaps pursuant to CBOT Rulebook Chapter 58 ("Treasury Invoice Swaps"), as more specifically noted in Exhibit B below. The marketplace was alerted via SER 9347R, which is attached hereto as Exhibit B.

Effective August 29, 2024, the Exchange approved an increase in Wheat regularity from Sunrise Cooperative at their Galion, OH facility. The marketplace was alerted via MKR #08-29-24, which is attached hereto as Exhibit C.

In accordance with the changes above, the Exchange updated the CBOT Rulebook Chapter 7 "Facilities" spreadsheet ("Spreadsheet") for "SRW Wheat (Northwest Ohio)." The Spreadsheet is attached under separate cover, in blackline format, as Exhibit D.

If you require any additional information, please contact the undersigned at (312) 466-7478 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Timothy Elliott  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER 9410  
Exhibit B – SER 9347R  
Exhibit C – MKR #08-29-24  
Exhibit D – CBOT Rulebook Chapter 7 – Facilities (attached under separate cover)  
(blackline format)

## Exhibit A



### Special Executive Report

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**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. When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and	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. When less than 21 days remain until expiration (DTE), additional strikes listed for 5% above the at-
Tuesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	CME 359A	Q1B-Q5B		
Wednesday	CME	Q1C-Q5C		

Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A		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-money strike at 50 index point increment.	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.
Thursday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	CME 359A	Q1D-Q5D	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.
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.	
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 40% below the at-the-money strike at 250 index point increment.	Strikes listed for <b>15%</b> above the at-the-money strike and <b>30%</b> below the at-the-money strike at 500 index point increment, plus strikes listed for <b>10%</b> above the at-the-money strike and <b>15%</b> below the at-the-money strike at 250 index point increment, as well as strikes listed for <b>5%</b> above the at-the-money strike and <b>10%</b> below the at-the-money strike at 100 index point increment.
Tuesday Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	CME 361A	D1B-D5B	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.	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 increment.
Wednesday Weekly Options on Micro E-mini	CME 361A	D1C-D5C	When less than 21 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and	When less than 7 days remain until expiration (DTE), additional strikes listed for 4% above the at-

Nasdaq-100 Index Futures - Week 1-5 (European-Style)			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.	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. When less than 66 days remain until expiration	Strikes listed for <b>15%</b> above the at-the-money strike and <b>30%</b> below the at-the-money strike at 100 index point increment, plus strikes listed for <b>10%</b> above the at-the-money strike and <b>15%</b> below the at-the-money strike at 50 index point increment, and strikes listed for <b>5%</b> above the at-the-money strike and <b>10%</b> 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 <b>21</b> days remain until expiration (DTE), additional strikes listed for <b>5%</b> above the at-the-money strike and <b>10%</b> below the at-the-money strike at 10 index point increment. When less than 10 days remain until expiration
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 Options -	CME 358A	EW1, EW2, EW4		

Week 1, 2 and 4			(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.	(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. 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. 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.	Strikes listed for <b>15%</b> above the at-the-money strike and <b>30%</b> below the at-the-money strike at 100 index point increment, plus strikes listed for <b>10%</b> above the at-the-money strike and <b>15%</b> below the at-the-money strike at 50 index point increment and strikes listed for <b>5%</b> above the at-the-money strike and <b>10%</b> below the at-the-money strike at 25 index point increment plus persistent 100 and 2100 strikes. When less than <b>21</b> days remain until expiration (DTE), additional strikes listed for <b>5%</b> above the at-the-money strike and <b>10%</b> 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		
Wednesday Weekly Options on Micro E-mini S&P 500 Index Futures - Week 1-5 (European-Style)	CME 353A	X1C-X5C		
Thursday Weekly Options on Micro E-mini S&P 500 Index Futures - Week 1-5 (European-Style)	CME 353A	X1D-X5D		
Weekly Options on	CME 353A	EX1, EX2, EX4		

Micro E-mini S&P 500 Index Futures - Week 1, 2, 4 (European-Style)				
E-mini Russell 2000 Monday Weekly Options - Week 1-5	CME 393A	R1A-R5A	<p>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.</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 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>Strikes listed for <b>15%</b> above the at-the-money strike and <b>30%</b> below the at-the-money strike at 100 index point increment plus strikes listed for <b>10%</b> above the at-the-money strike and <b>15%</b> below the at-the-money strike at 50 index point increment, and strikes listed for <b>5%</b> above the at-the-money strike and <b>10%</b> below the at-the-money strike at 25 index point increment, plus dynamic strikes at 5 index point increments.</p> <p>When less than <b>7</b> days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and <b>7%</b> 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>
Tuesday Options on E-mini Russell 2000 Futures - Week 1-5	CME 393A	R1U-R5U		
E-mini Russell 2000 Wednesday Weekly Options - Week 1-5	CME 393A	R1C-R5C		
Thursday Options on E-mini Russell 2000 Futures - Week 1-5	CME 393A	R1D-R5D		
E-mini Russell 2000 Weekly Options - Week 1, 2, 4	CME 393A	R1E, R2E, R4E		
E-mini Russell 2000 Options	CME 393A	RTO		
E-mini Russell 2000 EOM Options	CME 393A	RTM	<p>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.</p> <p>When less than 96 days</p>	



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>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-money strike at 50 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 10% below the at-the-money strike at 50 index point increment.</p>
Weekly Options on E-mini Dow Jones Industrial Average	CBOT 27A	YM1 – YM4	<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 50 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 10% below the at-the-money strike at 50 index point increment.</p>

Index Futures Week 1-4 (European- Style)				
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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](mailto:Brian.Burke@cmegroup.com)

+1 212 299 2236

Aye Soe

[Aye.Soe@cmegroup.com](mailto:Aye.Soe@cmegroup.com)

+1 212 299 2123

## Exhibit B



### Special Executive Report

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**DATE:** July 15, 2024

**SER#:** 9374R

**SUBJECT:** Availability of Additional Treasury Invoice Swaps and Spreads – Effective Trade Date Monday, August 26, 2024

(SER 9374R supersedes SER 9374 dated July 9, 2024 and is being issued to amend the effective date from trade date August 5, 2024 to August 26, 2024. No other changes have been made to the original SER.)

Effective Sunday, August 25, 2024, for a trade date of Monday, August 26, 2024. The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will avail additional Invoice Swaps pursuant to CBOT Rulebook Chapter [58](#) (“Treasury Invoice Swaps”), as more specifically noted in Table 1. below.

**Table 1.**

<b>Additional Treasury Invoice Swaps</b>	<b>Clearing Code</b>
<u>Ten-Year Treasury Invoice Swap - Fourth Candidate</u>	TYD
<u>Ten-Year Treasury Invoice Swap - Fifth Candidate</u>	TAY
<u>Ten-Year Treasury Invoice Swap - Sixth Candidate</u>	TAB
<u>Treasury Bond Invoice Swap - Fourth Candidate</u>	UTD
<u>Treasury Bond Invoice Swap - Fifth Candidate</u>	UTE
<u>Treasury Bond Invoice Swap - Sixth Candidate</u>	UET
<u>Long-Term Treasury Bond Invoice Swap - Fourth Candidate</u>	UBI
<u>Long-Term Treasury Bond Invoice Swap - Fifth Candidate</u>	UBP
<u>Long-Term Treasury Bond Invoice Swap - Sixth Candidate</u>	UBF

Also, at this time for purposes of clarity and consistency, the Exchange will amend the titles of the existing Treasury Invoice Swaps as noted in Table 2, below.

**Table 2.**

<b>Existing Treasury Invoice Swaps</b>	<b>Amended Existing Treasury Invoice Swaps</b>	<b>Clearing Code</b>
Ten-Year Treasury Invoice Swap – <u>Initial</u>	Ten-Year Treasury Invoice Swap – <u>First</u> <u>Candidate</u>	TYA

Ten-Year Treasury Invoice Swap -- <del>Secondary</del>	Ten-Year Treasury Invoice Swap – <b><u>Second Candidate</u></b>	TYB
Ten-Year Treasury Invoice Swap – <del>Tertiary</del>	Ten-Year Treasury Invoice Swap – <b><u>Third Candidate</u></b>	TYC
Treasury Bond Invoice Swap – <del>Initial</del>	Treasury Bond Invoice Swap – <b><u>First Candidate</u></b>	UTA
Treasury Bond Invoice Swap – <del>Secondary</del>	Treasury Bond Invoice Swap – <b><u>Second Candidate</u></b>	UTB
Treasury Bond Invoice Swap – <del>Tertiary</del>	Treasury Bond Invoice Swap – <b><u>Third Candidate</u></b>	UTC
Long-Term Treasury Bond Invoice Swap -- <del>Initial</del>	Long-Term Treasury Bond Invoice Swap – <b><u>First Candidate</u></b>	UBA
Long-Term Treasury Bond Invoice Swap -- <del>Secondary</del>	Long-Term Treasury Bond Invoice Swap – <b><u>Second Candidate</u></b>	UBB
Long-Term Treasury Bond Invoice Swap -- <del>Tertiary</del>	Long-Term Treasury Bond Invoice Swap – <b><u>Third Candidate</u></b>	UBC

The Exchange initially listed for trading and clearing 2-Year, 5-Year, 10-Year, Treasury Bond, and the Ultra Bond of the Treasury Invoice Swaps and Swap Spreads on trade date Monday, December 15, 2014 (see [CBOT Submission No. 14-455](#) dated October 27, 2014).

The Exchange subsequently listed for trading and clearing Ultra 10-Year Treasury Invoice Swaps and Swap Spreads on trade date Monday, June 6, 2016 (see [CBOT Submission No. 16-163](#) dated May 18, 2016).

Currently, the Exchange avails for trading and clearing Invoice Swap candidates for Last Delivery Date (“LDD”) for the Ten-Year Treasury Invoice Swap, Treasury Bond Invoice Swap, and the Long-Term Treasury Bond Invoice Swap. Effective March 25, 2024, the Exchange availed for trading and clearing additional First Delivery Date invoice swaps for the Two-Year Treasury Invoice Swap and Five-Year Treasury Invoice Swap (see [SER 9336](#) dated February 27, 2024).

The Exchange is listing three FDD candidates for the Ten-Year Treasury Invoice Swap, Treasury Bond Invoice Swap, and the Long-Term Treasury Bond Invoice Swap to complete the offered candidates across the curve. The listing of multiple candidates for both FDD and LDD will allow maximum flexibility in different rate environments.

Similar to the Treasury Invoice Swap contracts that the Exchange currently lists, these additional Treasury Invoice Swap contracts will be listed for trading solely as inter-commodity spreads. Any such inter-commodity spread shall be required to comprise of a specified SOFR-referenced Treasury Invoice Swap and a specified CBOT Treasury futures contract. The Exchange determines Invoice Swap Candidates by identifying the cheaper-to-deliver (“CTD”) Treasury security during a given delivery period.

The Commodity Futures Trading Commission (“CFTC”) will be notified of the aforementioned during the week of September 2, 2024, via the Weekly Notification procedures set forth in Part 40 of the CFTC’s Regulations.

Inquiries regarding this matter may be directed to:

Ted Carey  
Brendan Lee

[Ted.Carey@cmegroup.com](mailto:Ted.Carey@cmegroup.com)  
[Brendan.Lee@cmegroup.com](mailto:Brendan.Lee@cmegroup.com)

(312) 241-6053  
(646) 709-5934

**Exhibit C**

**DATE:** August 29, 2024

**MKR#:** 08-29-24

**SUBJECT:** Approved Application for Increase in Wheat Regularity

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The Exchange has approved an increase in Wheat regularity from **Sunrise Cooperative** at their facility listed below:

<b>Facility</b>	<b>Approved Storage Capacity (in bushels)</b>	<b>Approved Maximum Certificates</b>
Galion, OH	8,988,000	1,797

This approval is effective immediately.

**Market Surveillance**

Kyle Miller

[Kyle.Miller@cmegroup.com](mailto:Kyle.Miller@cmegroup.com)

(312) 341-3436

The Commodity Futures Trading Commission (CFTC) will be notified of the increase in Wheat regularity during the week of September 2, 2024 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

**Exhibit D**

**CBOT Rulebook  
Chapter 7  
“Facilities”**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)