	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. ("CB	<u>OT")</u>				
Filing as a:	DCM SEF DCO SD	R				
Please note - o	nly ONE choice allowed.					
	m/dd/yy): <u>09/03/24</u> Filing Description: <u>Weekly Not</u> duct Terms and Conditions (Week of August 26, 202					
SPECIFY FILI						
Please note only	ONE choice allowed per Submission.					
Organization R	ules 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 N	umbers:					
New Product	Please note only ONE product p	er 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 Name: and Conditions (product related Rules and Rule Amendm	ents)				
	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)				
$\overline{\square}$	Notification	§ 40.6(d)				
Official	Name(s) of Product(s) Affected: See filing.	-				
Rule N	umbers: 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 <a href="mailto:CMEGSubmissionInquiry@cmegroup.com">CMEGSubmissionInquiry@cmegroup.com</a>.

## 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**

**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
Wednesday	CME	Q1C-Q5C	at-the-money strike and	listed for 5% above the at-

100				
Weekly	359A		14% below the at-the-	the-money strike and 10%
Options on			money strike at 100	below the at-the-money
E-mini			index point increment.	strike at 50 index point
Nasdaq-			When less than 21 days	increment.
100 Index			remain until expiration	When less than 7 days
Futures -			(DTE), additional strikes	remain until expiration
Week 1-5			listed for 5% above the	(DTE), additional strikes
(European-			at-the-money strike and	listed for 4% above the at-
`Style)			10% below the at-the-	the-money strike and 8%
Thursday			money strike at 50 index	below the at-the-money
Weekly			point increment.	strike at 25 index point
Options on			When less than 7 days	increment.
E-mini			remain until expiration	When less than 3 days
	CME			-
Nasdaq-	CME	Q1D-Q5D	(DTE), additional strikes	remain until expiration
100 Index	359A		listed for 4% above the	(DTE), additional strikes
Futures -			at-the-money strike and	listed for 3% above the at-
Week 1-5			8% below the at-the-	the-money strike and 6%
(European-			money strike at 25 index	below the at-the-money
Style)			point increment.	strike at 10 index point
Weekly			When less than 3 days	increment.
Options on			remain until expiration	
E-mini			(DTE), additional strikes	
Nasdaq-			listed for 3% above the	
100 Index	CME	QN1, QN2,	at-the-money strike and	
Futures -	359A	QN4	6% below the at-the-	
Week 1, 2,	00071	σ	money strike at 10 index	
4			point increment.	
(European-			point more mental	
Style)				
			Christop lintop of for 400/	Chritica listed for 450/ shove
Monday			Strikes listed for 40%	Strikes listed for 15% above
Weekly			above the at-the-money	the at-the-money strike and
Options on			strike and 80% below the	30% below the at-the-
Micro E-			at-the-money strike at	money strike at 500 index
mini	CME		500 index point	point increment, plus strikes
Nasdaq-	361A	D1A-D5A	increment.	listed for 10% above the at-
100 Index	00171		When less than 96 days	the-money strike and 15%
Futures -			remain until expiration	below the at-the-money
Week 1-5			(DTE), additional strikes	strike at 250 index point
(European-			listed for 20% above the	increment, as well as strikes
Style)			at-the-money strike and	listed for 5% above the at-
Tuesday			40% below the at-the-	the-money strike and 10%
Weekly			money strike at 250	below the at-the-money
Options on			index point increment.	strike at 100 index point
Micro E-			When less than 66 days	increment.
mini			remain until expiration	When less than 21 days
Nasdaq-	CME	D1B-D5B	(DTE), additional strikes	remain until expiration
100 Index	361A	טנט-טוט	listed for 7% above the	(DTE), additional strikes
Futures -				listed for 5% above the at-
			at-the-money strike and	
Week 1-5			14% below the at-the-	the-money strike and 10%
(European-			money strike at 100	below the at-the-money
Style)			index point increment.	strike at 50 index point
Wednesday			When less than 21 days	increment.
Weekly	CME		remain until expiration	When less than 7 days
Options on	361A	D1C-D5C	(DTE), additional strikes	remain until expiration
Micro E-	301A		listed for 5% above the	(DTE), additional strikes
mini		<u></u>	at-the-money strike and	listed for 4% above the at-
			•	

Nasdaq-			10% below the at-the-	the-money strike and 8%
100 Index			money strike at 50 index	below the at-the-money
Futures -			point increment.	strike at 25 index point
Week 1-5			When less than 7 days	increment.
(European-			remain until expiration	When less than 3 days
Style)			(DTE), additional strikes	remain until expiration
Thursday			listed for 4% above the	(DTE), additional strikes
Weekly			at-the-money strike and	listed for 3% above the at-
Options on Micro E-			8% below the at-the- money strike at 25 index	the-money strike and 6% below the at-the-money
mini			point increment.	strike at 10 index point
Nasdaq-	CME	D1D-D5D	When less than 3 days	increment.
100 Index	361A	010 000	remain until expiration	morement.
Futures -			(DTE), additional strikes	
Week 1-5			listed for 3% above the	
(European-			at-the-money strike and	
Style)			6% below the at-the-	
Weekly			money strike at 10 index	
Options on			point increment.	
Micro E-				
mini				
Nasdaq-	CME	MQ1, MQ2,		
100 Index	361A	MQ4		
Futures -	3017	MQT		
Week 1, 2,				
4				
(European- Style)				
E-mini S&P			Strikes listed for 40%	Strikes listed for 15% above
500			above the at-the-money	the at-the-money strike and
Monday	CME	E1A-E5A	strike and 80% below the	30% below the at-the-
Weekly	358A	217(20)(	at-the-money strike at	money strike at 100 index
Options -			100 index point	point increment, plus strikes
Week 1-5			increment. Dynamic	listed for 10% above the at-
E-mini S&P			strikes at 5 index point	the-money strike and 15%
500	CME		increment. When less than 750 days	below the at-the-money
Tuesday	CME 358A	E1B-E5B	remain until expiration	strike at 50 index point increment, and strikes listed
Weekly Options -	SSOA		(DTE), additional strikes	for <b>5%</b> above the at-the-
Week 1-5			(DTL), additional strikes	
E-mini S&P			listed for 15% above the	
			listed for 15% above the at-the-money strike and	money strike and 10%
			listed for 15% above the at-the-money strike and 30% below the at-the-	money strike and 10% below the at-the-money
500	CME	F40 F50	at-the-money strike and 30% below the at-the-	money strike and 10%
	CME 358A	E1C-E5C	at-the-money strike and	money strike and 10% below the at-the-money strike at 25 index point
500 Wednesday		E1C-E5C	at-the-money strike and 30% below the at-the- money strike at 50 index	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
500 Wednesday Weekly		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	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.
500 Wednesday Weekly Options -		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 (DTE), additional strikes	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
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500	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 (DTE), additional strikes listed for 10% above 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
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500 Thursday	358A CME		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	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
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500 Thursday Weekly	358A	E1C-E5C E1D-E5D	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 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-
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500 Thursday Weekly Options -	358A CME		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	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%
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500 Thursday Weekly	358A CME		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	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
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500 Thursday Weekly Options -	358A CME 358A	E1D-E5D	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	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
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500 Thursday Weekly Options - Week 1-5 E-mini S&P 500 Weekly	358A  CME 358A  CME	E1D-E5D EW1, EW2,	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.	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.
500 Wednesday Weekly Options - Week 1-5 E-mini S&P 500 Thursday Weekly Options - Week 1-5 E-mini S&P	358A CME 358A	E1D-E5D	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	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

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.
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	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
Tuesday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1B-X5B	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 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
Wednesday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1C-X5C	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	100 and 2100 strikes. 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
Thursday Weekly Options on Micro E- mini S&P 500 Index Futures - Week 1-5 (European- Style)	CME 353A	X1D-X5D	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	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.
Weekly Options on	CME 353A	EX1, EX2, EX4	point increment.	

Micro E- mini S&P 500 Index Futures - Week 1, 2, 4 (European- Style)			Strikes listed for 40%	
Russell 2000 Monday Weekly Options - Week 1-5	CME 393A	R1A-R5A	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 atthe-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 2000 EOM Options	CME 393A	RTM	100 index point increment plus dynamic strikes at 5 index point increment.	point increment plus dynamic strikes at 5 index point increment. When less than 96 days

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E-mini Russell 2000 Weekly Options – Week 3	CME 393A	R3E	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.  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.  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.  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 and 6% below the at-the-money strike at 5 index point increment.	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. 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. 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.
Options on E-mini Dow Jones Industrial Average Index Futures – End-of- Month (European- Style)	CBOT 27A	EYM	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.  When less than 35 days remain until expiration (DTE), additional strikes	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.  When less than 96 days remain until expiration (DTE), additional strikes
Options on E-mini Dow Jones Industrial Average Index Futures	CBOT 27A	ОҮМ	listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 100 index point increment. When less than 14 days remain until expiration	listed for 10% above the at- the-money strike and 20% below the at-the-money strike at 100 index point increment. When less than <u>7</u> days remain until expiration (DTE), additional strikes
Weekly Options on E-mini Dow Jones Industrial Average	CBOT 27A	YM1 – YM4	(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.	listed for 5% above the at- the-money strike and 10% below the at-the-money strike at 50 index point increment.

		1	
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

### **Exhibit B**



# **Special Executive Report**

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.

Additional Treasury Invoice Swaps	Clearing Code
Ten-Year Treasury Invoice Swap - Fourth Candidate	TYD
Ten-Year Treasury Invoice Swap - Fifth Candidate	TAY
Ten-Year Treasury Invoice Swap - Sixth Candidate	TAB
Treasury Bond Invoice Swap - Fourth Candidate	UTD
Treasury Bond Invoice Swap - Fifth Candidate	UTE
Treasury Bond Invoice Swap - Sixth Candidate	UET
Long-Term Treasury Bond Invoice Swap - Fourth Candidate	UBI
Long-Term Treasury Bond Invoice Swap - Fifth Candidate	UBP
Long-Term Treasury Bond Invoice Swap - Sixth Candidate	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.

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

Ten-Year Treasury Invoice Swap Secondary	Ten-Year Treasury Invoice Swap – <u>Second</u> <u>Candidate</u>	TYB
Ten-Year Treasury Invoice Swap – <del>Tertiary</del>	Ten-Year Treasury Invoice Swap – <u>Third</u> <u>Candidate</u>	TYC
Treasury Bond Invoice Swap – Initial	Treasury Bond Invoice Swap – First Candidate	UTA
Treasury Bond Invoice Swap – Secondary	Treasury Bond Invoice Swap – <u>Second</u> <u>Candidate</u>	UTB
Treasury Bond Invoice Swap – Tertiary	Treasury Bond Invoice Swap – <u>Third</u> <u>Candidate</u>	UTC
Long-Term Treasury Bond Invoice Swap - <del>- Initial</del>	Long-Term Treasury Bond Invoice Swap – <u>First</u> <u>Candidate</u>	UBA
Long-Term Treasury Bond Invoice Swap - <del>- Secondary</del>	Long-Term Treasury Bond Invoice Swap – Second Candidate	UBB
Long-Term Treasury Bond Invoice Swap - <del>- Tertiary</del>	Long-Term Treasury Bond Invoice Swap – Third Candidate	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 <u>CBOT Submission No. 16-163</u> 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 <u>Ted.Carey@cmegroup.com</u> (312) 241-6053

Brendan Lee Brendan.Lee@cmegroup.com (646) 709-5934

## **Exhibit C**

**DATE:** August 29, 2024

MKR#: 08-29-24

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

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

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

This approval is effective immediately.

#### **Market Surveillance**

Kyle Miller 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)