

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-456

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): 10/21/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of October 14, 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.



Timothy Elliott
Managing Director and Chief Regulatory Counsel
Legal Department

October 21, 2024

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, 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. 24-456**

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 October 14, 2024.

Effective Sunday, October 13, 2024 for trade date Monday, October 14, 2024, the Exchange amended the Strike Price Listing and Exercise Procedures Table to reduce the amount of pre-listed strike price for the Consecutive KC HRW, Corn, Chicago SRW Wheat, and Soybean Calendar Spread Option contracts for trading on 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") 9423 which is attached hereto as Exhibit A.

If you require any additional information, 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 9423



Exhibit A

Special Executive Report

DATE: September 10, 2024

SER#: 9423

SUBJECT: Amendments to the Strike Price Listing Schedule of Four (4) Grain and Oilseed Consecutive Calendar Spread Options Contracts to Reduce the Amount of Pre-Listed Strike Prices

Effective Sunday, October 13, 2024 for trade date Monday, October 14, 2024, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will amend the [Strike Price Listing and Exercise Procedures Table](#) to reduce the amount of pre-listed strike price for the Consecutive KC HRW, Corn, Chicago SRW Wheat, and Soybean Calendar Spread Option (“CSO”) contracts for trading on CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort as more specifically described in the table below.

Contract Title	Rulebook Chapter	Clearing Code/Globex Code	Current Strike Price Listing Schedule	Reduced Strike Price Listing Schedule
Consecutive KC HRW CSO	14M	K7C/ KZC	Minimum 10 strikes at \$0.01 per bushel increment above and below the at-the-money strike plus dynamic strikes at \$0.01 per bushel increment above and below the highest and lowest pre-listed strikes.	Minimum 10 strikes above and below the at-the-money strike at \$0.01 per bushel increments for strikes below +\$0.10 and \$0.05 per bushel increments for strikes equal to or higher than +\$0.10 plus dynamic strikes at \$0.01 per bushel increments above and below the highest and lowest pre-listed strikes.
Consecutive Corn CSO	10J	PYC/ CZC	Minimum 10 strikes at \$0.01 per bushel increment above and below the at-the-money strike plus dynamic strikes at \$0.01 per bushel increment above and below the highest and lowest pre-listed strikes.	Minimum 10 strikes above and below the at-the-money strike at \$0.01 per bushel increments for strikes below +\$0.10 and \$0.05 per bushel increments for strikes equal to or higher than +\$0.10 plus dynamic strikes at \$0.01 per bushel increments above and below the highest and lowest pre-listed strikes.
Consecutive Chicago SRW Wheat CSO	14D	WZC/ CZW	Minimum 10 strikes at \$0.01 per bushel increment above and below the at-the-money strike plus dynamic strikes at \$0.01 per bushel increment above	Minimum 10 strikes above and below the at-the-money strike at \$0.01 per bushel increments for strikes below +\$0.10 and \$0.05 per bushel increments for strikes equal to or higher than +\$0.10 plus dynamic

			and below the highest and lowest pre-listed strikes.	strikes at \$0.01 per bushel increments above and below the highest and lowest pre-listed strikes.
Consecutive Soybean CSO	11E	ZSC/ CZS	Minimum 10 strikes at \$0.01 per bushel increment above and below the at-the-money strike plus dynamic strikes at \$0.01 per bushel increment above and below the highest and lowest pre-listed strikes.	Minimum 10 strikes above and below the at-the-money strike at \$0.01 per bushel increments for strikes below +\$0.10 and \$0.05 per bushel increments for strikes equal to or higher than +\$0.10 plus dynamic strikes at \$0.01 per bushel increments above and below the highest and lowest pre-listed strikes.

The Commodity Futures Trading Commission (“CFTC”) will be notified of these amendments during the week of October 21, 2024, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

Steven Stasys 312-648-3822 Steven.Stasys@cmegroup.com
Emily Balsamo 312-502-0450 Emily.Balsamo@cmegroup.com