

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-521

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

Filing as a: **DCM** **SEF** **DCO** **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 12/03/24 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of November 25, 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

December 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. 24-521**

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 November 25, 2024.

Effective Sunday, November 24, 2024, for trade date Monday, November 25, 2024, the Exchange amended the strike price listing schedule of the Options on Lean Hog Futures contract such that user-defined dynamic strike price listings will not be available until further notice. The marketplace was alerted via Special Executive Report (“SER”) 9470, attached hereto as Exhibit A. Exhibit A provides the Strike Price Listing and Exercise Procedure Table in blackline format.

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 9470

Exhibit A



Special Executive Report

DATE: November 21, 2024

SER#: 9470

SUBJECT: Amendments to the Strike Price Listing Schedule of the Options on Lean Hog Futures Contract Pertaining to Dynamic Strike Price Listing

Effective Sunday, November 24, 2024, for trade date Monday, November 25, 2024, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the strike price listing schedule of the Options on Lean Hog Futures contract (the “Contract”) such that user-defined dynamic strike price listings will not be available until further notice.

Strike prices for the Contract will continue to be listed for 50% of the underlying settlement price above and below the at-the-money strike at \$0.02 per pound increment plus additional strikes listed for 25% of the underlying settlement price above and below the at-the-money strike at \$0.01 per pound increment in the nearest 3 monthly contracts. Market participants may also contact the Global Command Center (GCC) (1 800 438 8616, Europe at +44 20 7623 4747, Asia +65 6532 5010 or GCC@cmegroup.com) to request the listing of additional strike prices.

Exhibit A below provides the Strike Price Listing and Exercise Procedure Table in blackline format.

Exhibit A
CME
Strike Price Listing and Exercise Procedures Table
(deletions struck through)

Commodity Code	CME Globex Code	Product Name	Product Group	Product Subgroup	Exchange	Rulebook Chapter	Strike Price Listing Rule
LN	HE	Options on Lean Hog Futures	Agriculture	Livestock	CME	152A	Strikes listed for 50% of the underlying settlement price above and below the at-the-money strike at \$0.02 per pound increment plus dynamic strikes at \$0.02 per pound increment above and below the highest and lowest pre-listed strikes. Additional strikes listed for 25% of the underlying settlement price above and below the at-the-money strike at \$0.01 per pound increment in the nearest 3 monthly contracts.

The Commodity Futures Trading Commission (“CFTC”) will be notified of the amendment during the week of December 2, 2024, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer any questions on this subject to:

Steven Stasys
Anne Krema

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anne.krema@cmegroup.com

312-648-3822
312-648-3817