

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-308

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

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 07/06/21 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of June 28, 2021

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.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

July 6, 2021

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. 21-308**

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 June 28, 2021.

On July 2, 2021, the Exchange issued Special Executive Report (“SER”) 8784R superseding SER 8784 dated June 2, 2021 to advise that the Options on E-mini Standard and Poor’s 500 Stock Price Index Futures – Quarterly PM (European-Style) contract shall be eligible for offsetting pursuant to CME Rule 855 (“Offsetting Positions for Different-Sized Contracts”). No other changes have been made to the original SER. The revised SER is attached hereto as Exhibit A.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 8784R

Exhibit A



Special Executive Report

DATE: July 2, 2021
SER#: 8784R
SUBJECT: Initial Listing of the Options on E-mini Standard and Poor's 500 Stock Price Index Futures – Quarterly PM (European-Style) Contract

(SER 8784R supersedes SER 8784 dated June 2, 2021 to advise that the Options on E-mini Standard and Poor's 500 Stock Price Index Futures – Quarterly PM (European-Style) contract shall be eligible for offsetting pursuant to CME Rule 855. ("Offsetting Positions for Different-Sized Contracts") as noted in Exhibit 3 below. No other changes have been made to the original SER.)

Effective Sunday, June 27, 2021 for trade date Monday, June 28, 2021, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") listed the Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style) contract (the "Contract") for trading on the 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	Commodity Code	CME Rulebook Chapter
Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)	EYC	358A

Exhibit 1 summarizes the terms and conditions of the Contract. The Exchange fees are shown in Exhibit 2. Exhibit 3 provides amendments to the Contracts Eligible for Offset Table.

Inquiries regarding this matter may be directed to:

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