**SUBMISSION COVER SHEET**

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

**Registered Entity Identifier Code (optional): 21-463**

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

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

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy): 10/04/21 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of September 27, 2021**

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules 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 Numbers:**

**New Product** **Please note only ONE product per 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 Terms and Conditions (product related Rules and Rule Amendments)**

| | | |
|---|---|---|
| ☐ | 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) |
| ☒ | 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

October 4, 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. 21-463**

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 September 27, 2021.

Effective Sunday, October 3, 2021 for trade date Monday, October 4, 2021, the Exchange listed Monday and Wednesday Weekly Options on E-mini Russell 2000 Index Futures (European-Style) Week 1 through Week 5 contracts (the "Contracts"). On September 15, 2021 the Exchange issued Special Executive Report ("SER") 8854R superseding SER 8854 to correct a typographical error in the Minimum Price Increment for the Contracts. 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 8854R

300 Vesey Street New York, NY 10282 T 212 299 2200 F 212 301 4645 christopher.bowen@cmegroup.com cmegroup.com

**Exhibit A**

CME Group

# Special Executive Report

**DATE:** **September 15, 2021**

**SER#:** **8854R**

**SUBJECT:** **Initial Listing of Monday and Wednesday Weekly Options on E-mini® Russell 2000® Index Futures (European-Style) Contracts**

(SER 8854R supersedes SER 8854 dated September 7, 2021 to correct a typographical error in the Minimum Price Increment set forth in blackline format in Exhibit A below.)

Effective Sunday, October 3, 2021 for trade date Monday, October 4, 2021, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list Monday and Wednesday Weekly Options on E-mini Russell 2000 Index Futures (European-Style) Week 1 through Week 5 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 below.

| Contract Title | Commodity Code | CME Rulebook Chapter |
|---|---|---|
| Monday Weekly Options on E-mini® Russell 2000® Index Futures (European-Style) – Week 1 through Week 5 | R1A, R2A, R3A, R4A, R5A | 393A |
| Wednesday Weekly Options on E-mini® Russell 2000® Index Futures (European-Style) – Week 1 through Week 5 | R1C, R2C, R3C, R4C, R5C | 393A |

Exhibit A – Contract Specifications
Exhibit B – Exchange Fees

Inquiries regarding this matter may be directed to:


| | | |
|---|---|---|
| Brian Burke | brian.burke@cmegroup.com | +1 551 284 9867 |
| Anna Ellis | anna.ellis@cmegroup.com | +1 312 783 8764 |
| John Wiesner | john.wiesner@cmegroup.com | +1 312 806 7648 |

# Exhibit A – Contract Specifications

## Monday Weekly Options on E-mini® Russell 2000® Index Futures (European-Style)
## Wednesday Weekly Options on E-mini® Russell 2000® Index Futures (European-Style)

| | |
|---|---|
| Underlying Futures Contract/Commodity Code | Each option is exercisable into one E-mini Russell 2000 Index Futures Contract / RTY |
| Trading Unit | $50 x E-mini Russell 2000 Index |
| Trading and Clearing Hours | CME Globex:<br><br>Sunday 6:00 p.m. - Friday - 5:00 p.m. ET (5:00 p.m. - 4:00 p.m. CT) with a daily maintenance period from 5:00 p.m. – 6:00 p.m. ET (4:00 p.m. – 5:00 p.m. CT)<br><br>Pre-Open Sunday – 5:00 p.m. ET (4:00 p.m. CT)<br><br>Pre-Open Weekday – 5:45 p.m. ET (4:45 p.m. CT)<br><br>CME ClearPort:<br><br>Sunday 6:00 p.m. - Friday 6:45 p.m. ET (Sun 5:00 - Fri 5:45 p.m. CT) with no reporting Monday - Thursday 6:45 p.m. – 7:00 p.m. ET (5:45 p.m. – 6:00 p.m. CT) |
| CME Globex and CME ClearPort Code | Monday Weekly Options on E-mini Russell 2000 Index Futures:<br>R1A, R2A, R3A, R4A, R5A<br><br>Wednesday Weekly Options on E-mini Russell 2000 Index Futures:<br>R1C, R2C, R3C, R4C, R5C |
| Listing Schedule* | Monday weekly contracts listed for 4 consecutive weeks<br><br>Wednesday weekly contracts listed for 4 consecutive weeks |
| Termination of Trading | Trading of Monday Weekly Options terminates at 4:00 p.m. ET (3:00 p.m. CT) on Monday of the contract week.<br><br>Trading of Wednesday Weekly Options terminates at 4:00 p.m. ET (3:00 p.m. CT) on Wednesday of the contract week. |
| Minimum Price Increment | Regular tick: 0.10 index points = $5.00 for premium ~~below~~ **<u>above</u>** 5.00 index points<br><br>Reduced tick: 0.05 index points = $2.50 for premium at or below 5.00 index points<br><br>CAB: 0.05 index points = $2.50 |
| Price Basis | Prices are quoted and traded in Index points. |
| Block Minimum Threshold | Block Threshold: 40 contracts<br><br>Reporting Window:<br><br>RTH – 5 minutes<br>ETH/ATH – 15 minutes |
| Strike Price Listing Schedule | 50 index point integer multiples: -50% to +30% of the prior day's settlement price on the underlying future contract<br><br>10 index point integer multiples: -25% to +10% of the prior day's settlement price on the underlying future contract<br><br>5 index point integer multiples: -15% to +5% of the prior day's settlement price on the underlying future contract |
| Exercise Procedure | European Style. Exercisable only on expiration day. |

| | |
|---|---|
| Settlement at Expiration | Option exercise results in a position in the underlying cash-settled futures contract. Options which are in-the-money on the last day of trading are automatically exercised.<br><br>A 4:00 p.m. ET (3:00 p.m. CT) price fixing based on the weighted average traded price fixing (symbol RTF) of the E-mini Russell 2000 futures in the last 30 seconds of trading on expiration day (3:59:30 p.m.-4:00:00 p.m. ET) will be used to determine which options are in-the-money. Contrarian instructions are prohibited. |
| Settlement Method | Deliverable |
| CME Globex Matching Algorithm | F: First In, First Out (FIFO) |

*Initial listing: First Four Monday and First Four Wednesday/Codes: R1AV1, R1CV1, R2AV1, R2CV1, R3AV1, R3CV1, R4AV1, R4CV1

## Exhibit B – Exchange Fees

| Membership Type | Venue/Transaction Type | Exchange Fee |
|---|---|---|
| Individual Members<br>Clearing Members<br>Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries<br>Rule 106.I Members & Rule 106.I Qualified Affiliates<br>Rule 106.S Member Approved Funds | CME Globex | $0.35 |
| | EFP | $1.84 |
| | EFR | $1.84 |
| | Block | $0.36 |
| | Delivery | $0.09 |
| | Exe\|Asn\|Future From | $0.14 |
| Rule 106.D Lessees<br>Rule 106.F Employees | CME Globex | $0.47 |
| | EFP | $1.96 |
| | EFR | $1.96 |
| | Block | $0.48 |
| | Delivery | $0.21 |
| | Exe\|Asn\|Future From | $0.26 |
| Rule 106.R Electronic Corporate Members<br>(For other than CME Globex - Non-Member rates apply) | CME Globex | $0.45 |
| Rule 106.H and 106.N Firms<br>Clearing Non-Equity Member Firms | CME Globex | $0.45 |
| | EFP | $2.14 |
| | EFR | $2.14 |
| | Block | $0.46 |
| | Delivery | $0.39 |
| | Exe\|Asn\|Future From | $0.44 |
| International Incentive Program (IIP) and International Volume Incentive Program (IVIP) Participants<br>(For other than Globex - Non-Member rates apply) | CME Globex | $0.50 |
| Central Bank Incentive Program (CBIP) and Latin American Fund Manager Incentive Program (FMIP) Participants<br>(For other than CME Globex - Non-Member rates apply) | CME Globex | $0.50 |
| Members Trading Outside of Division<br>(For other than CME Globex During ETH - Non-Member rates apply) | CME Globex<br>During ETH Only | $0.54 |
| Non-Members | CME Globex | $0.55 |
| | EFP | $2.14 |
| | EFR | $2.14 |
| | Block | $0.60 |
| | Delivery | $0.39 |
| | Exe\|Asn\|Future From | $0.44 |

| Processing Fees | Fee |
|---|---|
| 106.D Lessee/106.H Brokerage | $0.13 |
| 106.F Employee Brokerage | $0.13 |
| Floor / "New" Brokerage | $0.04 |
| Position Adjustment/Position Transfer | $0.10 |
| Give-Up Surcharge | $0.05 |
| Facilitation Fee | $0.40 |