

August 29th, 2021

SUBMITTED VIA CFTC PORTAL

Secretary of the Commission
Office of the Secretariat
U.S. Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: KalshiEX LLC – Weekly Notification of Rule Amendments Pursuant to Regulation 40.6(d)

Dear Madam or Sir,

Pursuant to Commodity Futures Trading Commission Regulation 40.6(d), the Exchange submits this weekly notification of the following rule amendments effective during the week ending August 28th, 2021:

Rules relating to the following tickers were amended: [ALBM, CASE, CHIHIGH, CO2, DONDA, FRM, GAS, HOME, HRECNC, HURCAT, HURSZ, INFRALW, JOBS, MTA, NHIGH, ONRRP, RAINNO, RAINNY, RAINSEA, SOFR, TAPER, TSA, TSAW, VAXX, WKCASE] as noted in detail below.

Changes made to ticker ALBM to update the strike price and contract duration in conformity with the contract's established listing cycle.

ALBM-004:
date: August 26, 2021
count: 40,000

Changes made to ticker CASE to update the strike price and contract duration in conformity with the contract's established listing cycle.

CASE-025:
day: Tuesday
date: August 23, 2021
count: 144,000

CASE-026:
day: Monday
date: August 23, 2021
count: 144,000

CASE-027:
date: August 26, 2021
count: 165,000

CASE-028:

day: Friday
date: August 27, 2021
count: 168,000

Changes made to ticker CHIHIGH to update the strike price and contract duration in conformity with the contract's established listing cycle.

CHIHIGH-005:
date: August 23, 2021
degrees: 90

CHIHIGH-006:
day: Tuesday
date: August 24, 2021
degrees: 90

CHIHIGH-007:
day: Wednesday
date: August 25, 2021
degrees: 90

CHIHIGH-008:
day: Thursday
date: August 26th, 2021
degrees: 89

CHIHIGH-009:
day: Friday
date: August 27th
degrees: 91

CHIHIGH-010:
day: Saturday
date: August 28th
degrees: 92

CHIHIGH-011:
day: Sunday
date: August 29th
degrees: 91

Changes made to ticker CO2 to update the strike price and contract duration in conformity with the contract's established listing cycle.

CO2-003:
month: June
amount: 390

Changes made to ticker DONDA to update the strike price and contract duration in conformity with the contract's established listing cycle.

DONDA-005:

date: September 3, 2021

Changes made to ticker FRM to update the strike price and contract duration in conformity with the contract's established listing cycle.

FRM-006:

date: September 2, 2021

note: This market closes on September 1st at 8:00 PM EST and the expiration date is September 2nd at 3:00 PM EST

percent: 2.86

Changes made to ticker GAS to update the strike price and contract duration in conformity with the contract's established listing cycle.

GAS-005:

date: August 30, 2021

price: \$3.15

GAS-006:

date: August 30, 2021

price: \$3.135

GAS-007:

date: August 30, 2021

price: \$3.11

Changes made to ticker HOME to update the strike price and contract duration in conformity with the contract's established listing cycle.

HOME-003:

count: 700,000

month: August

Changes made to ticker HRECNC to update the strike price and contract duration in conformity with the contract's established listing cycle.

HRECNC-001:

date: September 25th, 2021

Changes made to ticker HURCAT to update the strike price and contract duration in conformity with the contract's established listing cycle.

HURCAT-001:

Name: Ida

Note: The closing date for this contract is 08/31, 2021 at 2:00 PM EST. The expiration date for this contract is 08/31, 2021 at 2:00 PM EST

Tropical Storm / Hurricane Category Number: Hurricane Category 4

HURCAT-002:

Name: Ida

Note: The closing date for this contract is 08/31, 2021 at 2:00 PM EST. The expiration date for this contract is 08/31, 2021 at 2:00 PM EST

Tropical Storm / Hurricane Category Number: Hurricane Category 4

Changes made to ticker HURSZ to update the strike price and contract duration in conformity with the contract's established listing cycle.

HURSZ-003:

name: Ida

note: The closing date for this market is August 28th at 2PM EST and the expiration time for this market is August 28th at 2PM EST

hurricane category number: 1

HURSZ-004:

name: Ida

hurricane category number: 2

Changes made to ticker INFRALW to update the strike price and contract duration in conformity with the contract's established listing cycle.

INFRALW-001:

date: September 25, 2021

INFRALW-002:

date: September 30, 2021

Changes made to ticker JOBS to update the strike price and contract duration in conformity with the contract's established listing cycle.

JOBS-007:

date: August 28, 2021

count: 350,000

Changes made to ticker MTA to update the strike price and contract duration in conformity with the contract's established listing cycle.

MTA-007:

date: August 29, 2021

count: 2,075,809

Changes made to ticker NHIGH to update the strike price and contract duration in conformity with the contract's established listing cycle.

NHIGH-018:

date: August 23, 2021

degrees: 83

NHIGH-019:

day: Tuesday

date: August 24, 2021

degrees: 92

NHIGH-020:
day: Wednesday
date: August 25, 2021
degrees: 91

NHIGH-021:
day: Thursday
date: August 26, 2021
degrees: 92

NHIGH-022:
day: Friday
date: August 27th
degrees: 92

NHIGH-023:
day: Saturday
date: August 28
degrees: 80

NHIGH-024:
day: Sunday
date: August 29th
degrees: 82

Changes made to ticker ONRRP to update the strike price and contract duration in conformity with the contract's established listing cycle.

ONRRP-001:
date: August 26, 2021
value: 1,150,000,000,000

Changes made to ticker RAINNO to update the strike price and contract duration in conformity with the contract's established listing cycle.

RAINNO-001:
date: August 29, 2021
inches: 3

RAINNO-002:
date: August 29, 2021
inches: 4

RAINNO-003:
date: August 29, 2021
inches: 5

Changes made to ticker RAINNY to update the strike price and contract duration in conformity with the contract's established listing cycle.

RAINY-021:
day: Monday
date: August 23, 2021

RAINY-022:
day: Tuesday
date: August 24, 2021

RAINY-023:
date: August 25th, 2021
inches: 0

RAINY-024:
day: Thursday
date: August 26th, 2021

RAINY-025:
day: Friday
date: August 27th

RAINY-026:
day: Saturday
date: August 28th

RAINY-027:
day: Sunday
date: August 29th

Changes made to ticker RAINSEA to update the strike price and contract duration in conformity with the contract's established listing cycle.

RAINSEA-005:
date: August 23, 2021

RAINSEA-006:
day: Tuesday
date: August 24, 2021

RAINSEA-007:
date: August 25, 2021
inches: 0

RAINSEA-008:
day: Thursday
date: August 26th, 2021

RAINSEA-009:
day: Friday
date: August 27th

RAINSEA-010:

day: Saturday
date: August 28th

RAINSEA-011:
day: Sunday
date: August 29th

Changes made to ticker SOFR to update the strike price and contract duration in conformity with the contract's established listing cycle.

SOFR-001:
date: September 25, 2021
value: 0.05

Changes made to ticker TAPER to update the strike price and contract duration in conformity with the contract's established listing cycle.

TAPER-001:
value: \$80 Billion

Changes made to ticker TSA to update the strike price and contract duration in conformity with the contract's established listing cycle.

TSA-040:
day: Monday
date: August 23, 2021
note: The Expiration Date for this contract is 4:00 PM on August 24, 2021
count: 1,750,000

TSA-041:
day: Monday
date: August 23, 2021
count: 1,850,000

TSA-042:
day: Tuesday
date: August 24, 2021
count: 1,500,000

TSA-043:
day: Wednesday
date: August 25, 2021
count: 1,700,000

TSA-044:
day: Thursday
date: August 26, 2021
count: 1,800,000

TSA-045:
date: August 27th

count: 1,850,000

TSA-046:

day: Saturday

date: August 28

count: 1,500,000

Changes made to ticker TSAW to update the strike price and contract duration in conformity with the contract's established listing cycle.

TSAW-002:

date: August 29, 2021

count: 1,780,000

Changes made to ticker VAXX to update the strike price and contract duration in conformity with the contract's established listing cycle.

VAXX-009:

date: August 30, 2021

count: 204,762,848

Changes made to ticker WKCASE to update the strike price and contract duration in conformity with the contract's established listing cycle.

WKCASE-002:

date: September 1st, 2021

count: 1,200,000

If you have any questions, please do not hesitate to contact me.

Sincerely,

Elie Mishory
Chief Regulatory Officer
KalshiEX LLC
emishory@kalshi.com