SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): 23-138

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

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 04/18/23 Filing Description: Amendments to the Listing Schedule and the Strike Price Listing Schedule for Certain CME Equity Index Options Contracts.

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

April 18, 2023

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(a) Certification. Amendments to the Listing Schedule and the Strike Price Listing Schedule for Certain CME Equity Index Options Contracts. CME Submission No. 23-138

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") certifies to the Commodity Futures Trading Commission ("CFTC" or "Commission") the amendments to 1) the listing schedule for certain CME equity index options contracts listed in Table 1. below and 2) the strike price listing schedule located in the Strike Price Listing and Exercise Procedures Table (the "Table") for certain CME equity index options contracts listed in Table 2. below (collectively, the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort effective Sunday, May 21, 2023 for trade date Monday, May 22, 2023, as more specifically described below (collectively, the "Rule Amendments").

Table 1.

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code	Current Listing Schedule	Amended Listing Schedule
Options on E-mini Standard and Poor's 500 Stock Price Index Futures	358A	ES	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 9 consecutive quarters and 3 additional December contract months	Quarterly contracts (Mar, Jun, Sep, Dec) listed for **8** consecutive quarters and 3 additional December contract months
Options on E-mini Nasdaq-100 Index Futures	359A	NQ	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and 4 additional December contract months	Quarterly contracts (Mar, Jun, Sep, Dec) listed for **4** consecutive quarters and 4 additional December contract months
Monday Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	359A	Q1A-Q5A	Weekly contracts listed for 4 weeks	Weekly contracts listed for **2** weeks

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Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	359A	Q1C-Q5C	Weekly contracts listed for 4 weeks	Weekly contracts listed for **2** weeks
Options on E-mini Nasdaq-100 Index Futures – End-of-Month (European-Style)	359A	QNE	Monthly contracts listed for 4 consecutive months	Monthly contracts listed for **3** consecutive months **and 1 additional December contract month**
Options on E-mini Russell 2000 Index Futures	393A	RTO	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 3 consecutive quarters	Quarterly contracts (Mar, Jun, Sep, Dec) listed for **4** consecutive quarters
Monday Weekly Options on E-mini Russell 2000 Index Futures - Week 1-5 (European-Style)	393A	R1A-R5A	Weekly contracts listed for 4 weeks	Weekly contracts listed for **2** weeks
Wednesday Weekly Options on E-mini Russell 2000 Index Futures - Week 1-5 (European-Style)	393A	R1C-R5C	Weekly contracts listed for 4 weeks	Weekly contracts listed for **2** weeks
Weekly Options on E-mini Russell 2000 Index Futures – Week 1-4 (European-Style)	393A	R1E-R4E	3 weekly contracts listed for weeks 1, 2 and 4 and 3 weekly contracts of week 3 (exclusive of March quarterly months)	**4** weekly contracts listed for weeks 1, 2 and 4 and 3 weekly contracts of week 3 (**inclusive** of March quarterly months)

Table 2.

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
Options on E-mini Nasdaq-100 Index Futures	359A	NQ	500-point increment: -80% - + 30% (when listed) 250-point increment: -40% - +20% (<96 DTE) 100-point increment: -30% - +15% (<66 DTE) 50-point increment: -20% - +10% (<35 DTE) 25-point increment: -10% - +5% (<10 DTE) 10-point increment: -10% - +5% (<5 DTE)	500-point increment: -80% - + **40**% (when listed) 250-point increment: -40% - +20% (<96 DTE) 100-point increment: -**20**% - +**10**% (<66 DTE) 50-point increment: -**14**% - +**7**% (<35 DTE) 25-point increment: -10% - +5% (<**14** DTE) 10-point increment: -**8**% - +**4**% (<**7** DTE)
Monday Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	359A	Q1A-Q5A		
Tuesday Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	359A	Q1B-Q5B		
Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	359A	Q1C-Q5C		
Thursday Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	359A	Q1D-Q5D		
Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-4 (European-Style)	359A	QN1-QN4		

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Options on E-mini Nasdaq-100 Index Futures – End-of-Month (European-Style)	359A	QNE		
Options on Micro E-mini Nasdaq-100 Index Futures	361A	MNQ		
Monday Weekly Options on Micro E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	361A	D1A-D5A		
Tuesday Weekly Options on Micro E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	361A	D1B-D5B		
Wednesday Weekly Options on Micro E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	361A	D1C-D5C		
Thursday Weekly Options on Micro E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	361A	D1D-D5D		
Weekly Options on Micro E-mini Nasdaq-100 Index Futures – Week 1-4 (European-Style)	361A	MQ1-MQ4		
Options on Micro E-mini Nasdaq-100 Index Futures – End-of-Month (European-Style)	361A	MQE		
Options on E-mini Russell 2000 Index Futures	393A	RTO	100-point increment: -80% - + 30% (when listed) 50-point increment: -40% - +20% (<96 DTE) 25-point increment: -20% - +15% (<66 DTE) 10-point increment: -15% - +10% (<35 DTE) 5-point increment: -10% - +5% (<10 DTE)	100-point increment: -80% - + 30% (when listed) 50-point increment: -40% - +20% (<96 DTE) 25-point increment: -**15**% - +**10**% (<66 DTE) 10-point increment: -**10**% - +**7**% (<35 DTE) 5-point increment: -**8**% - +**4**% (<**7** DTE)
Monday Weekly Options on E-mini Russell 2000 Index Futures - Week 1-5 (European-Style)	393A	R1A-R5A		
Tuesday Weekly Options on E-mini Russell 2000 Index Futures - Week 1-5 (European-Style)	393A	R1U-R5U		
Wednesday Weekly Options on E-mini Russell 2000 Index Futures - Week 1-5 (European-Style)	393A	R1C-R5C		
Thursday Weekly Options on E-mini Russell 2000 Index Futures - Week 1-5 (European-Style)	393A	R1D-R5D		
Weekly Options on E-mini Russell 2000 Index Futures – Week 1-4 (European-Style)	393A	R1E-R4E		
Options on E-mini Russell 2000 Index Futures – End-of-Month	393A	RTM		
Options on E-mini Standard and Poor's 500 Stock Price Index Futures	358A	ES	100-point increment: -80% - + 30% (when listed)	100-point increment: -80% - + **40**% (when listed)

Monday Weekly Options on E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	358A	E1A-E5A	50-point increment: -40% - +15% (<366 DTE) 25-point increment: -25% - +10% (<126 DTE) 10-point increment: -20% - +10% (<96 DTE) 5-point increment: -10% - +5% (<10 DTE)	50-point increment: -40% - +**20**% (<366 DTE) 25-point increment: -**20**% - +10% (<**96** DTE) 10-point increment: -**14**% - +**7**% (<**66** DTE) 5-point increment: -10% - +5% (<10 DTE)
Tuesday Weekly Options on E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	358A	E1B-E5B		
Wednesday Weekly Options on E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	358A	E1C-E5C		
Thursday Weekly Options on E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	358A	E1D-E5D		
Weekly Options on E-mini S&P 500 Index Futures – Week 1-4 (European-Style)	358A	EW1-EW4		
Options on E-mini S&P 500 Index Futures – End-of-Month (European-Style)	358A	EW		
Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures	353A	MES		
Monday Weekly Options on Micro E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	353A	X1A-X5A		
Tuesday Weekly Options on Micro E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	353A	X1B-X5B		
Wednesday Weekly Options on Micro E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	353A	X1C-X5C		
Thursday Weekly Options on Micro E-mini S&P 500 Index Futures – Week 1-5 (European-Style)	353A	X1D-X5D		
Weekly Options on Micro E-mini S&P 500 Index Futures – Week 1-4 (European-Style)	353A	EX1-EX4		
Options on Micro E-mini S&P 500 Index Futures – End-of-Month (European-Style)	353A	EX		

The Rule Amendments are intended to align listing schedules and the Table across all CME equity index options contracts.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the Rule Amendments may have some bearing on the following Core Principles:

Availability of General Information: The Exchange will release a Special Executive Report (“SER”) regarding these amendments. The SER will also be posted on the CME Group website.

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Daily Publication of Trading Information: CME will continue to publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.

Prevention of Market Disruption: Trading in the Contracts will continue to be subject to the rules of the Exchange, which include prohibitions on manipulation, price distortion, and disruption to the cash settlement process.

Compliance with Rules: The Exchange will continue its normal practice to establish, monitor, and enforce compliance with the rules of the Contracts, including the expansion of the listing schedule of the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at http://www.cmegroup.com/market-regulation/rule-filings.html.

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

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