

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-322

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 07/17/23 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of July 10, 2023

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 17, 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, 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. 23-322**

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 July 10, 2023.

Effective Sunday, July 9, 2023, for trade date Monday, July 10, 2023, the Exchange expanded the strike price listing schedule of the Event Contracts on all Equity Index Futures for trading on the CME Globex electronic trading platform. The marketplace was alerted of the amendments via Special Executive Report (“SER”) 9202, which 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 9202

Exhibit A



Special Executive Report

DATE: June 13, 2023
SER#: 9202
SUBJECT: Expansion of the Strike Price Listing Schedule for Event Contracts of all CME and CBOT Equity Index Futures

Effective Sunday, July 9, 2023, for trade date Monday, July 10, 2023, Chicago Mercantile Exchange Inc. (“CME”) and The Board of Trade of the City of Chicago, Inc. (“CBOT”) (collectively, the “Exchanges”) will expand the strike price listing schedule of the Event Contracts on all Equity Index Futures (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) as more specifically described below (collectively, the “Rule Amendments”).

Contract Title	CME Globex Code	Rulebook Chapter	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule
Event Contracts on E-mini Standard and Poor's 500 Stock Price Index Futures	ECES	CME 23	5 strikes at \$10.00 increment above and below the at-the-money strike, then 1 strike at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 1 strike at \$50.00 increment above and below the highest and lowest \$25.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$250.00 and \$500.00 increments.	10 strikes at \$10.00 increment above and below the at-the-money strike, then 2 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 2 strikes at \$50.00 increment above and below the highest and lowest \$25.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.
Event Contracts on E-mini Nasdaq-100 Index Futures	ECNQ	CME 23	5 strikes at \$50.00 increment above and below the at-the-money strike, then 1 strike at \$100.00 increment above and below the highest and lowest \$50.00 increment strike, then 1 strike at \$250.00 increment above and below the highest and lowest \$100.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$50.00 increments.	10 strikes at \$50.00 increment above and below the at-the-money strike, then 2 strikes at \$100.00 increment above and below the highest and lowest \$50.00 increment strike, then 2 strikes at \$250.00 increment above and below the highest and lowest \$100.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$50.00 increments.
Event Contracts on E-mini Russell 2000 Index Futures	ECRTY	CME 23	5 strikes at \$10.00 increment above and below the at-the-money strike, then 1 strike at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 1 strike at \$50.00 increment above and below the highest and lowest \$25.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.	10 strikes at \$10.00 increment above and below the at-the-money strike, then 2 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 2 strikes at \$50.00 increment above and below the highest and lowest \$25.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.
Event Contracts on E-mini Dow Jones Industrial Average Index Futures	ECYM	CBOT 23	5 strikes at \$100.00 increment above and below the at-the-money strike, then 1 strike at \$250.00 increment above and below the highest and lowest \$100.00 increment strike, then 1 strike at \$500.00 increment above and below the highest and lowest \$250.00 increment strike. Upon demand and at the discretion of	10 strikes at \$100.00 increment above and below the at-the-money strike, then 2 strikes at \$250.00 increment above and below the highest and lowest \$100.00 increment strike, then 2 strikes at \$500.00 increment above and below the highest and lowest \$250.00 increment strike. Upon demand and at the discretion of the

			the exchange, additional strikes added in \$100.00 and \$250.00 increments.	exchange, additional strikes added in \$100.00 and \$250.00 increments.
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The Exchange initially launched the Contracts effective on September 19, 2022 (see [SER 8968R](#) dated August 25, 2022).

The Strike Price Listing and Exercise Procedure Table may be viewed [HERE](#).

The Commodity Futures Trading Commission (“CFTC”) will be notified of the Rule Amendments during the week of July 17, 2023, via the weekly notification procedures set forth in Part 40 of the CFTC’s Regulations.

Inquiries regarding this matter may be directed to:

Brian Burke
Payal Shah

Brian.Burke@cmegroup.com
Payal.Shah@cmegroup.com

001 212 299 2236
0044 203 379 3307