

## SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): 23-323

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

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     |

#### Official Product Name:

#### 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, D.C. 20581

**Re: CFTC Regulation 40.6(d) Notification. The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") Weekly Notification of Amendments Related to Product Terms and Conditions.  
CBOT Submission No. 23-323**

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 made 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.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto: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.	<b>10 strikes</b> at \$10.00 increment above and below the at-the-money strike, then <b>2 strikes</b> at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then <b>2 strikes</b> 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.	<b>10 strikes</b> at \$50.00 increment above and below the at-the-money strike, then <b>2 strikes</b> at \$100.00 increment above and below the highest and lowest \$50.00 increment strike, then <b>2 strikes</b> 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.	<b>10 strikes</b> at \$10.00 increment above and below the at-the-money strike, then <b>2 strikes</b> at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then <b>2 strikes</b> 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 the exchange, additional strikes added in \$100.00 and \$250.00 increments.	<b>10 strikes</b> at \$100.00 increment above and below the at-the-money strike, then <b>2 strikes</b> at \$250.00 increment above and below the highest and lowest \$100.00 increment strike, then <b>2 strikes</b> at \$500.00 increment above and below the highest and lowest \$250.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$100.00 and \$250.00 increments.

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](mailto:Brian.Burke@cmegroup.com)  
[Payal.Shah@cmegroup.com](mailto:Payal.Shah@cmegroup.com)

001 212 299 2236  
0044 203 379 3307