

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-261

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 07/25/23 Filing Description: Amendments to the Listing Schedule and Strike Price Listing Schedule of Certain E-Mini Standard and Poor's 500 Futures and 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.

July 25, 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 Strike Price Listing Schedule of Certain E-Mini Standard and Poor's 500 Futures and Options Contracts.
 CME Submission No. 23-261**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME") certifies to the Commodity Futures Trading Commission ("CFTC" or "Commission") amendments to the listing schedule and strike price listing schedule of certain E-mini Standard and Poor's 500 Futures and Options contracts (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort effective Sunday, August 20, 2023, for trade date Monday, August 21, 2023.

The Exchange will expand the listing schedule of the E-mini Standard and Poor's 500 Futures and E-mini Standard & Poor's 500 Weekly Options contracts as noted in Exhibit 1.

Exhibit 1.

Expansion of Listing Schedule				
Contract Title	Commodity Code	Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
E-mini Standard and Poor's 500 Futures	ES	CME 358	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 9 consecutive quarters and 3 additional December contract months	Quarterly contracts (Mar, Jun, Sep, Dec) <u>listed for 21 consecutive quarters</u>
E-mini Standard and Poor's 500 Weekly Options	EW3	CME 358A	6 weekly contracts listed for week 1, week 2 and week 4 and 13 weekly contracts listed for week 3	6 weekly contracts listed for week 1, week 2 and week 4 and <u>12 consecutive weekly contracts, 4 additional quarterly contracts (Mar, Jun, Sep, Dec), and 3 additional Dec contracts listed for week 3</u>

*and related BTIC (Code: EST) and TACO (ESQ)

The Exchange will expand the strike price listing schedule of certain E-Mini Standard & Poor's Options contracts as noted in Exhibit 2. (collectively, the "Rule Amendments").

Exhibit 2.

Expansion of Strike Price Listing Schedule				
Commodity Code	Product Name	Rulebook Chapter	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule
E1A-E5A	E-mini Standard & Poor's 500 Monday Weekly Options - Week 1-5	CME 358A	<p>Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment plus dynamic strikes at 5 index point increment.</p> <p>When less than 366 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-money strike at 50 index point increment.</p> <p>When less than 96 days remain until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment.</p> <p>When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike at 10 index point increment.</p> <p>When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.</p> <p>For EW3, persistent strikes of 100, 1100, 2100, 3100, 4100, 5100, 6100, 7100, 8100, and 9100</p>	<p>Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment. Dynamic strikes at 5 index point increment.</p> <p>When less than 366 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-money strike at 50 index point increment.</p> <p>When less than 96 days remain until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment plus persistent 100 and 2100 strikes.</p> <p>When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike at 10 index point increment.</p> <p>When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.</p> <p>For EW3, persistent strikes of 100, 1100, 2100, 3100, 4100, 5100, 6100, 7100, 8100, and 9100</p>

The Rule Amendments are intended to provide greater flexibility for market participants by providing access to additional expiries and functionality.

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 the Rule Amendments. The SER will also be posted on the CME Group website.

Daily Publication of Trading Information: The Exchange 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 certify that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certify 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