

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-412

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/19/23 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of September 11, 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.

September 19, 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. 23-412**

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 September 11, 2023.

Effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023, the Exchange will amend the listing schedule for all cryptocurrency option contracts noted in Table 1. below for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort.

Also, effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023, the Exchange will amend the strike price listing schedule for certain event contracts for trading on CME Globex as more specifically described in Table 2. below. The marketplace was alerted of the amendments via Special Executive Report (“SER”) 9256, 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 9256

Exhibit A



Special Executive Report

DATE: September 18, 2023
SER#: 9256
SUBJECT: Amendments to the Strike Price Listing Schedule for all Cryptocurrency Option Contracts / Expanded Strike Price Listing Schedule for Certain Event Contracts

Effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023, Chicago Mercantile Exchange, Inc. (“CME”) will amend the listing schedule for all cryptocurrency option contracts noted in Table 1. below for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort.

Table 1.

Contract Title	Commodity Code	Rulebook Chapter	Amended Strike Price Listing Schedule
Monthly Options on Bitcoin Futures	BTC	CME 350A	<p>Prelisted strikes at \$100,000, \$50,000, \$10,000, \$5,000 and \$1,000 bitcoin increment.</p> <p>Strikes listed for 300% above the at-the-money strike and 100% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$100,000 bitcoin increment for underlying settlement above \$500,000 • \$50,000 bitcoin increment for underlying settlement at or below \$500,000 • \$10,000 bitcoin increment for underlying settlement at or below \$100,000 • \$5,000 bitcoin increment for underlying settlement at or below \$50,000 • \$1,000 bitcoin increment for underlying settlement at or below \$10,000 • \$500 bitcoin increment for underlying settlement at or below \$5,000 <p>When less than 210 days remain until expiration (DTE), additional strikes listed for 75% above the at-the-money strike and 25% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$10,000 bitcoin increment for underlying settlement above \$500,000 • \$5,000 bitcoin increment for underlying settlement at or below \$500,000 • \$1,000 bitcoin increment for underlying settlement at or below \$100,000 • \$100 bitcoin increment for underlying settlement at or below \$10,000 • \$50 bitcoin increment for underlying settlement at or below \$5,000 <p>When less than 5 <u>21</u> days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 5% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$5,000 bitcoin increment for underlying settlement above \$500,000 • \$2,500 bitcoin increment for underlying settlement at or below \$500,000 • \$500 bitcoin increment for underlying settlement at or below \$100,000 • \$250 bitcoin increment for underlying settlement at or below \$50,000 • \$50 bitcoin increment for underlying settlement at or below \$10,000
Monday Weekly Options on Bitcoin Futures	P1A-P5A		
Tuesday Weekly Options on Bitcoin Futures	P1B-P5B		
Wednesday Weekly Options on Bitcoin Futures	P1C-P5C		
Thursday Weekly Options on Bitcoin Futures	P1D-P5D		
Friday Weekly Options on Bitcoin Futures	P1E-P4E		
Monthly Options on Micro Bitcoin Futures	WM	CME 348A	
Monday Weekly Options on Micro Bitcoin Futures	W1A-W5A		
Tuesday Weekly Options on Micro Bitcoin Futures	W1B-W5B		
Wednesday Weekly Options on Micro Bitcoin Futures	W1C-W5C		
Thursday Weekly Options on Micro Bitcoin Futures	W1D-W5D		
Friday Weekly Options on Micro Bitcoin Futures	W1E-W4E		

Monthly Options on Ether Futures	ETH	CME 349A	<p>Prelisted strikes at \$10,000, \$5,000, \$1,000, \$500, and \$100 ether increment.</p> <p>Strikes listed for 300% above the at-the-money strike and 100% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$10,000 ether strike increment for underlying settlement above \$50,000 • \$5,000 ether strike increment for underlying settlement at or below \$50,000 • \$1,000 ether strike increment for underlying settlement at or below \$10,000 • \$500 ether strike increment for underlying settlement at or below \$5,000 • \$100 ether strike increment for underlying settlement at or below \$1,000 • \$50 ether strike increment for underlying settlement at or below \$500 <p>When less than 210 days remain until expiration (DTE), additional strikes listed for 75% above the at-the-money strike and 25% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$1,000 ether strike increment for underlying settlement above \$50,000 • \$500 ether strike increment for underlying settlement at or below \$50,000 • \$100 ether strike increment for underlying settlement at or below \$10,000 • \$10 ether strike increment for underlying settlement at or below \$1,000 • \$5 ether strike increment for underlying settlement at or below \$500 <p>When less than 5 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 5% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$500 ether strike increment for underlying settlement above \$50,000 • \$250 ether strike increment for underlying settlement at or below \$50,000 • \$50 ether strike increment for underlying settlement at or below \$10,000 • \$25 ether strike increment for underlying settlement at or below \$5,000 • \$5 ether strike increment for underlying settlement at or below \$1,000
Monday Weekly Options on Ether Futures	Y1A-Y5A		
Tuesday Weekly Options on Ether Futures	Y1B-Y5B		
Wednesday Weekly Options on Ether Futures	Y1C-Y5C		
Thursday Weekly Options on Ether Futures	Y1D-Y5D		
Friday Weekly Options on Ether Futures	Y1E-Y4E		
Monthly Options on Micro Ether Futures	VM	CME 347A	
Monday Weekly Options on Micro Ether Futures	V1A-V5A		
Tuesday Weekly Options on Micro Ether Futures	V1B-V5B		
Wednesday Weekly Options on Micro Ether Futures	V1C-V5C		
Thursday Weekly Options on Micro Ether Futures	V1D-V5D		
Friday Weekly Options on Micro Ether Futures	V1E-V4E		

Also effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023, CME, New York Mercantile Exchange, Inc. (“NYMEX”), and Commodity Exchange, Inc. (“COMEX”), (collectively, the “Exchanges”) will amend the strike price listing schedule for certain Event Contracts for trading on the CME Globex electronic trading platform (“CME Globex”) as more specifically described in Table 2. below.

Table 2.

Contract Title	Rulebook Chapter	CME Globex Code	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule
Event Contracts on Henry Hub Natural Gas Futures	NYMEX 23	ECNG	<p>4 strikes at \$0.10 increment above and below the at-the-money strike, then 4 strikes at \$0.50 increment above and below the highest and lowest \$0.10 increment strike, then 2 strikes at \$1.00 increment above and below the highest and lowest \$0.50 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added at \$0.10 increment.</p>	<p>4 strikes at \$0.05 increment above and below the at-the-money strike, then 4 strikes at \$0.10 increment above and below the highest and lowest \$0.05 strike, then 6 strikes at \$0.50 increment above and below the highest and lowest \$0.10 increment strike, then 2 strikes at \$1.00 increment above and below the highest and lowest \$0.50 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added at \$0.05 increment.</p>
Event Contracts on Bitcoin Futures	CME 23	ECBTC	<p>10 strikes at \$250.00 increment above and below the at-the-money strike, then 10 strikes at \$500.00 increment above and below the highest and lowest \$250.00 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$250.00 increments.</p>	<p>20 strikes at \$250.00 increment above and below the at-the-money strike, then 10 strikes at \$500.00 increment above and below the highest and lowest \$250.00 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$250.00 increments.</p>

Event Contracts on Gold Futures	COMEX 23	ECGC	4 strikes at \$5.00 increment above and below the at-the-money strike, then 2 strikes at \$10.00 increment above and below the highest and lowest \$5.00 increment strike, then 4 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added at \$5.00 increment.	8 strikes at \$5.00 increment above and below the at-the-money strike, then 4 strikes at \$10.00 increment above and below the highest and lowest \$5.00 increment strike, then 4 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added at \$5.00 increment.
Event Contracts on Copper Futures	COMEX 23	ECHG	4 strikes at \$0.01 increment above and below the at-the-money strike, then 2 strikes at \$0.05 increment above and below the highest and lowest \$0.01 increment strike, then 4 strikes at \$0.10 increments above and below the highest and lowest \$0.05 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.01 increment.	8 strikes at \$0.01 increment above and below the at-the-money strike, then 4 strikes at \$0.05 increment above and below the highest and lowest \$0.01 increment strike, then 4 strikes at \$0.10 increments above and below the highest and lowest \$0.05 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.01 increment.
Event Contract on Euro/U.S. Dollar (EUR/USD) Futures	CME 23	EC6E	4 strikes at \$0.0025 increment above and below the at-the-money strike then 3 strikes at \$0.0050 increment above and below the highest and lowest \$0.0025 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.0025 and \$0.0050 increments.	8 strikes at \$0.0025 increment above and below the at-the-money strike then 4 strikes at \$0.0050 increment above and below the highest and lowest \$0.0025 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.0025 and \$0.0050 increments.

The Commodity Futures Trading Commission (“CFTC”) will be notified of the amendments via the weekly notification procedures set forth in Part 40 of the CFTC’s Regulations.

Inquiries regarding this matter may be directed to:

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Payal Shah

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Payal.Shah@cmegroup.com

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