

**SUBMISSION COVER SHEET**

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

**Registered Entity Identifier Code (optional):** 23-513

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

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

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 12/12/23 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of December 4, 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.



Timothy Elliott  
Managing Director and Chief Regulatory Counsel  
Legal Department

December 12, 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. 23-513**

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 December 4, 2023.

Effective Sunday, December 3, 2023, for trade date Monday, December 4, 2023, the Exchange amended the strike price listing schedule of the Event Contracts on Euro/U.S. Dollar Futures contract for trading on the CME Globex electronic trading platform as more specifically described in Exhibit A below. The marketplace was alerted via Special Executive Report (“SER”) 9276R, which is attached hereto as Exhibit A.

Should you have any questions concerning the above, please contact the undersigned at (312) 466-7478 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Timothy Elliott  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 9276R

## Exhibit A



### Special Executive Report

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**DATE:** November 7, 2023  
**SER#:** 9276R  
**SUBJECT:** Expansion of the Strike Price Listing Schedule of the Event Contracts on Euro/U.S. Dollar FX Futures

(SER 9276R supersedes SER 9276 dated October 25, 2023 to amend the effective date from trade date November 20, 2023 to trade date December 4, 2023. SER 9276R also provides the correct Table 1. No other changes have been made to the original SER.)

Effective Sunday, December 3, 2023, for trade date Monday, December 4, 2023, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the strike price listing schedule of the Event Contracts on Euro/U.S. Dollar Futures contract (the “Contract”) for trading on the CME Globex electronic trading platform (“CME Globex”) as more specifically described in Table 1. below.

**Note:** To support this change, the External Alias will display the full strike price on CME Globex for the Contract. i.e., the December 6, 2023 EuroFX Event Contract 1.0025 Put Strike -- tag 55-Symbol = EC6EZ306 P1002 -- will be displayed as EC6EZ306 P10025. Additional information may be viewed [HERE](#).

Table 1.

Contract Title	Rulebook Chapter	CME Globex Code	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule
Event Contracts on Euro/U.S. Dollar (EUR/USD) Futures	23	EC6E	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.	8 strikes at \$0.0010 increment above and below the at-the-money strike then 8 strikes at \$0.0025 increment above and below the highest and lowest \$0.0010 increment 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 \$0.0010 and \$0.0025 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:

Payal Shah  
Brian Burke

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