

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-094

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): 02/08/23 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of January 30, 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.

February 8, 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. 23-094**

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 January 30, 2023.

Effective Monday, January 30, 2023, the Exchange amended the contract titles of certain Treasury Futures and Options contracts. The marketplace was alerted of the changes via Special Executive Report (“SER”) 9112, which is attached hereto as Exhibit A.

On February 1, 2023, the Exchange amended certain transaction fees. The marketplace was alerted of the changes via Special Executive Report (“SER”) 9098, which is attached hereto as Exhibit B.

On February 3, 2023, CBOT implemented a correction to [CBOT Submission No. 23-001](#). In CBOT Submission 23-001 dated January 5, 2023, the Exchange certified the initial listing of the New Crop Corn Weekly Options and New Crop Soybean Weekly Options contracts for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort effective on Monday, January 23, 2023. This submission corrects typographical errors in CBOT Submission No. 23-001. Specifically, the block trade minimum threshold for the New Crop Soybean Weekly Options contract is: Regular Trading Hours (“RTH”) is 300 contracts and European Trading Hours (“ETH”) and Asian Trading Hours (“ATH”) is 150 contracts. SER 9109R dated February 3, 2023 was disseminated and posted on the CME Group website. SER 9019R is provided below as Exhibit C.

If you require any additional information, 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

Attachments: Exhibit A – SER 9112
Exhibit B – SER 9098
Exhibit C – SER 9109R

Exhibit A



Special Executive Report

DATE: January 11, 2023

SER#: 9112

SUBJECT: Amendments to the Contract Titles for Certain Treasury Futures and Options Contracts

Effective Monday, January 30, 2023, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) shall amend the contract titles of certain Treasury Futures and Options contracts (the “Contracts”) as more specifically described in Table 1. below.

Table 1.

Current Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code	Amended Contract Title (January 30, 2023)
10-Year U.S. Treasury Note Futures	26	TN/TN	Ultra 10-Year U.S. Treasury Note Futures
Long-Term U.S. Treasury Bond Futures	40	UB/UBE	Ultra U.S. Treasury Bond Futures
Standard Options on U.S. Treasury Bond Futures	18A	OZB/17	Options on U.S. Treasury Bond Futures
U.S. Treasury Bond Weekly Options - week 1	18A	ZB1/US1	Friday Weekly Options on U.S. Treasury Bond Futures - Week 1
U.S. Treasury Bond Weekly Options - week 2	18A	ZB2/US2	Friday Weekly Options on U.S. Treasury Bond Futures - Week 2
U.S. Treasury Bond Weekly Options - week 3	18A	ZB3/US3	Friday Weekly Options on U.S. Treasury Bond Futures - Week 3
U.S. Treasury Bond Weekly Options - week 4	18A	ZB4/US4	Friday Weekly Options on U.S. Treasury Bond Futures - Week 4
U.S. Treasury Bond Weekly Options - week 5	18A	ZB5/US5	Friday Weekly Options on U.S. Treasury Bond Futures - Week 5
U.S. Treasury Bond Wednesday Weekly Options - week 1	18A	WB1/WB1	Wednesday Weekly Options on U.S. Treasury Bond Futures - Week 1

U.S. Treasury Bond Wednesday Weekly Options - week 2	18A	WB2/WB2	Wednesday Weekly Options on U.S. Treasury Bond Futures - Week 2
U.S. Treasury Bond Wednesday Weekly Options - week 3	18A	WB3/WB3	Wednesday Weekly Options on U.S. Treasury Bond Futures - Week 3
U.S. Treasury Bond Wednesday Weekly Options - week 4	18A	WB4/WB4	Wednesday Weekly Options on U.S. Treasury Bond Futures - Week 4
U.S. Treasury Bond Wednesday Weekly Options - week 5	18A	WB5/WB5	Wednesday Weekly Options on U.S. Treasury Bond Futures - Week 5
10-Yr U.S. Treasury Note Weekly Options - week 1	19A	ZN1/TY1	Friday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 1
10-Yr U.S. Treasury Note Weekly Options - week 2	19A	ZN2/TY2	Friday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 2
10-Yr U.S. Treasury Note Weekly Options - week 3	19A	ZN3/TY3	Friday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 3
10-Yr U.S. Treasury Note Weekly Options - week 4	19A	ZN4/TY4	Friday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 4
10-Yr U.S. Treasury Note Weekly Options - week 5	19A	ZN5/TY5	Friday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 5
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	19A	WY1/WY1	Wednesday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 1
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	19A	WY2/WY2	Wednesday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 2
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	19A	WY3/WY3	Wednesday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 3
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	19A	WY4/WY4	Wednesday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 4
10-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	19A	WY5/WY5	Wednesday Weekly Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) - Week 5
Standard Options on Medium-Term U.S. Treasury Note Futures	20A	OZF/25	Options on Medium-Term U.S. Treasury Note Futures (5-Year)

5-Yr U.S. Treasury Note Weekly Options - week 1	20A	ZF1/FV1	Friday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 1
5-Yr U.S. Treasury Note Weekly Options - week 2	20A	ZF2/FV2	Friday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 2
5-Yr U.S. Treasury Note Weekly Options - week 3	20A	ZF3/FV3	Friday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 3
5-Yr U.S. Treasury Note Weekly Options - week 4	20A	ZF4/FV4	Friday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 4
5-Yr U.S. Treasury Note Weekly Options - week 5	20A	ZF5/FV5	Friday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 5
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	20A	WF1/WF1	Wednesday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 1
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	20A	WF2/WF2	Wednesday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 2
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	20A	WF3/WF3	Wednesday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 3
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	20A	WF4/WF4	Wednesday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 4
5-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	20A	WF5/WF5	Wednesday Weekly Options on Medium-Term U.S. Treasury Note Futures (5-Year) - Week 5
Standard Options on Short-Term U.S. Treasury Note Futures	21A	OZT/26	Options on Short-Term U.S. Treasury Note Futures (2-Year)
2-Yr U.S. Treasury Note Weekly Options - week 1	21A	ZT1/TW1	Friday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year)- Week 1
2-Yr U.S. Treasury Note Weekly Options - week 2	21A	ZT2/TW2	Friday Weekly Options on Short-Term U.S. Treasury

			Note Futures (2-Year)- Week 2
2-Yr U.S. Treasury Note Weekly Options - week 3	21A	ZT3/TW3	Friday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year)- Week 3
2-Yr U.S. Treasury Note Weekly Options - week 4	21A	ZT4/TW4	Friday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year)- Week 4
2-Yr U.S. Treasury Note Weekly Options - week 5	21A	ZT5/TW5	Friday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year)- Week 5
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	21A	WT1/WT1	Wednesday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year) - Week 1
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	21A	WT2/WT2	Wednesday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year) - Week 2
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	21A	WT3/WT3	Wednesday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year) - Week 3
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	21A	WT4/WT4	Wednesday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year) - Week 4
2-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	21A	WT5/WT5	Wednesday Weekly Options on Short-Term U.S. Treasury Note Futures (2-Year) - Week 5
Standard Options on 10-Year U.S. Treasury Note Futures	26A	OTN/TN	Options on Ultra 10-Year U.S. Treasury Note Futures
10-Yr U.S. Treasury Note Weekly Options - week 1	26A	TN1/TN1	Friday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures - Week 1
10-Yr U.S. Treasury Note Weekly Options - week 2	26A	TN2/TN2	Friday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures - Week 2
10-Yr U.S. Treasury Note Weekly Options - week 3	26A	TN3/TN3	Friday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures - Week 3
10-Yr U.S. Treasury Note Weekly Options - week 4	26A	TN4/TN4	Friday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures - Week 4

10-Yr U.S. Treasury Note Weekly Options - week 5	26A	TN5/TN5	Friday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures - Week 5
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 1	26A	WX1/WX1	Wednesday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures-Week 1
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 2	26A	WX2/WX2	Wednesday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures-Week 2
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 3	26A	WX3/WX3	Wednesday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures-Week 3
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 4	26A	WX4/WX4	Wednesday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures-Week 4
Ultra 10-Yr U.S. Treasury Note Wednesday Weekly Options - week 5	26A	WX5/WX5	Wednesday Weekly Options on Ultra 10-Year U.S. Treasury Note Futures-Week 5
Standard Options on Long-Term U.S. Treasury Bond Futures	40A	OUB/UBE	Options on Ultra U.S. Treasury Bond Futures
Long-Term U.S. Treasury Bond Weekly Options - week 1	40A	UB1/UL1	Friday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 1
Long-Term U.S. Treasury Bond Weekly Options - week 2	40A	UB2/UL2	Friday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 2
Long-Term U.S. Treasury Bond Weekly Options - week 3	40A	UB3/UL3	Friday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 3
Long-Term U.S. Treasury Bond Weekly Options - week 4	40A	UB4/UL4	Friday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 4
Long-Term U.S. Treasury Bond Weekly Options - week 5	40A	UB5/UL5	Friday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 5
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 1	40A	WU1/WU1	Wednesday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 1
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 2	40A	WU2/WU2	Wednesday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 2
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 3	40A	WU3/WU3	Wednesday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 3

Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 4	40A	WU4/WU4	Wednesday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 4
Long-Term U.S. Treasury Bond Wednesday Weekly Options - week 5	40A	WU5WU5	Wednesday Weekly Options on Ultra U.S. Treasury Bond Futures - Week 5

The amended titles and related administrative changes of the Contracts will align the naming convention with the Exchanges' other Treasury contracts.

Note that these amendments are administrative in nature will in no manner impact the value nor the size of the Contracts. The amended contract titles will be reflected in all relevant places on the CME Group website.

In a separate but related matter, CBOT previously amended the contract title for the U.S. Treasury Note Futures (6½ to 7¾-Year) Futures contracts (see [SER 9102](#) dated December 6, 2022 for additional details). The amendments to the U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) and Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year) will become effective on July 1, 2023.

Current Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code	Amended Contract Title (July 1, 2023)
Long-Term U.S. Treasury Note Futures (6½ to 10-Year)	19	21	U.S. Treasury Note Futures (6 ½ to 7 ¾ Year)
Standard Options on Long-Term U.S. Treasury Note Futures	19A	ZN/21	Options on U.S. Treasury Note Futures (6 ½ to 7 ¾ Year)

The Commodity Futures Trading Commission (“CFTC”) will be notified of these amendments during the week of February 6, 2023, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Appendix A and Appendix B below provide amendments to CBOT Rulebook Chapters in blackline format effective on January 30, 2023, and July 1, 2023, respectively.

Please refer questions on this subject to:

Ted Carey	ted.carey@cmegroup.com	(212) 299 2020
Jonathan Kronstein	jonathan.kronstein@cmegroup.com	(312) 930 3472
Brendan Lee	brendan.lee@cmegroup.com	(646) 709 5934

Appendix A
CBOT Rulebook

[Effective January 30, 2023]
(additions underscoring; deletions ~~struck through~~)

Chapter 18A

~~Standard~~ Options on U.S. Treasury Bond Futures

18A01. OPTIONS CHARACTERISTICS

18A01.A. Contract Expiration Dates and Trading Hours

Options shall be listed for expiration on such dates as may be determined by the Exchange, subject to Rules 18A01.D. and Rules 18A01.I.

Options shall be scheduled for trading during such hours as may be determined by the Exchange. Without limitation to the foregoing, markets in all ~~standard~~ options on U.S. Treasury Bond futures generally shall be opened or closed simultaneously.

[Remainder of Rule unchanged.]

Chapter 20A

~~Standard~~ Options on Medium-Term U.S. Treasury Note Futures (5-Year)

20A00. SCOPE OF CHAPTER

This chapter is limited in application to put and call options on Medium-Term U.S. Treasury Note futures (5-Year). In addition to the rules of this chapter, transactions in such options shall be subject to the general rules of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times of day shall refer to and indicate Chicago time.

20A01. OPTIONS CHARACTERISTICS

20A01.A. Contract Expiration Dates and Trading Hours

Options shall be listed for expiration on such dates as may be determined by the Exchange, subject to Rules 20A01.D. and Rules 20A01.I.

Options shall be scheduled for trading during such hours as may be determined by the Exchange. Without limitation to the foregoing, markets in all ~~standard~~ options on Medium-Term U.S. Treasury Note futures (5-Year) generally shall be opened or closed simultaneously.

1. All Options Excluding Wednesday Weekly Options

On its last day of trading, an expiring option shall cease trading at the same time as the close of trading on that day in such option's Underlying Futures Contract (in accord with Rules 20A01.I.).

2. Wednesday Weekly Options

On its last day of trading, an expiring Wednesday Weekly option shall cease trading at the same time at which the Exchange determines the settlement price for that day for such option's Underlying Futures Contract (in accord with Rules 20A01.I.).

20A01.B. Trading Unit

The trading unit shall be an option to buy in the case of a call, or to sell in the case of a put, one on Medium-Term U.S. Treasury Note futures (5-Year) contract for a given delivery month (Chapter 20).

20A01.C. Minimum Fluctuations

The price of an option shall be in price points of such option's Underlying Futures Contract (Rule 20A01.D.), such that for each Underlying Futures Contract par is on the basis of 100 points, and each point is equal to \$1,000 per Underlying Futures Contract (Rule 20102.C.).

The minimum price fluctuation for such option shall be one half (1/2) of one sixty-fourth (1/64th) of one point (equal to \$7.8125 per option contract), *provided that* a position in such option may be initiated or liquidated at any price level ranging from \$1.00 to \$7.00 per option contract, in \$1.00 increments, unless otherwise specified in the current CBOT Market Regulation Advisory Notice entitled Cabinet Transactions in Options Products.

Where the price of such option is quoted in volatility terms, the minimum price fluctuation shall be one tenth (1/10th) of one percent per annum (e.g., 9.9 percent, 10.0 percent, 10.1 percent, 10.2 percent).

20A01.D. Underlying Futures Contracts

1. Options in the March Quarterly Cycle ("Quarterly Options")

For any option for which the named month of expiration is in the March quarterly cycle (i.e., March, June, September, or December), the Underlying Futures Contract shall be on Medium-Term U.S. Treasury Note futures (5-Year) for delivery in the same month as such option's named month of expiration. For example, for a given year, on Medium-Term U.S. Treasury Note futures (5-Year) for delivery in March shall be the Underlying Futures Contract for a March option.

2. Options Not in the March Quarterly Cycle ("Serial Options")

For any option for which the named month of expiration is not in the March quarterly cycle, (i.e., January, February, April, May, July, August, October, or November), the Underlying Futures Contract shall be on Medium-Term U.S. Treasury Note futures (5-Year) for delivery in the March quarterly cycle month next following such option's named month of expiration. For example, for a given year, on Medium-Term U.S. Treasury Note futures (5-Year) for delivery in March shall be the Underlying Futures Contract for a January option and for a February option.

3. Weekly Options

A weekly option shall be designated to expire on a given Friday, *provided that* no weekly option shall expire on any Friday that is also the scheduled last day of trading in a quarterly option (Rule 20A01.D.1.) or a serial option (Rule 20A01.D.2.). For any weekly option, the Underlying Futures Contract shall be on Medium-Term U.S. Treasury Note futures (5-Year) for delivery in a March quarterly cycle month following such option's date of expiration, as designated by the Exchange when such weekly option is listed for trading.

For an Underlying Futures Contract for a given delivery month, all weekly options shall expire prior to the expiration of quarterly options (Rule 20A01.D.1. and Rule 20A01.I.1.).

4. Wednesday Weekly Options

For any Wednesday Weekly option, the Underlying Futures Contract shall be on Medium-Term U.S. Treasury Note futures (5-Year) for delivery in a March quarterly

cycle month following such option's date of expiration, as designated by the Exchange when such Wednesday Weekly option is listed for trading. For an Underlying Futures Contract for a given delivery month, all Wednesday Weekly options shall expire prior to the expiration of quarterly options (Rule 20A01.D.1. and Rule 20A01.I.1.).

20A01.E. Exercise Prices

Option exercise prices shall be in terms of on Medium-Term U.S. Treasury Note futures (5-Year) price points (Rule 20102.C.) and shall be in integer multiples of one quarter (1/4) of one (1) point (Rule 20A01.C.). At the commencement of trading in option contracts for a given expiration date, the Exchange shall list put and call options at the exercise price that is nearest the previous day's settlement price of the respective Underlying Futures Contract ("at-the-money price" or "ATM price"). If the previous day's Underlying Futures Contract settlement price is midway between two eligible option exercise price levels, then the ATM price shall be set as the higher of the two eligible exercise price levels.

The Exchange also shall list Quarterly put and call options and Serial put and call options for trading at all eligible exercise price levels in a range of 7 ½ points above and 7 ½ points below (i.e., 30 exercise price levels above and 30 exercise price levels below) the ATM exercise price, and shall list Weekly put and call options and Wednesday Weekly put and call options for trading at all eligible exercise price levels in a range of 6 points above and 6 points below (i.e., 24 exercise price levels above and 24 exercise price levels below) the ATM exercise price.

Thereafter, the Exchange shall add new put and call options to ensure that such Quarterly and Serial options are listed for trading at all eligible exercise prices in a range of at least 7 ½ points above and at least 7 ½ points below, and that such Weekly and Wednesday Weekly options are listed for trading at all eligible exercise prices in a range of at least 6 points above and at least 6 points below, the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

New options may be listed for trading up to and including the termination of trading in such options. Upon demand and at the discretion of the Exchange, a new option contract with an out-of-current-range exercise price may be added, on an as-soon-as-possible basis, provided that the exercise price of such newly added option contract must be an integer multiple of one quarter (1/4) of one (1) price point (Rule 20A01.C.). The Exchange may modify the procedure for the introduction of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

Chapter 21A

Standard Options on Short-Term U.S. Treasury Note Futures (2-Year)

21A00. SCOPE OF CHAPTER

This chapter is limited in application to put and call options on Short-Term U.S. Treasury Note futures (2-Year). In addition to the rules of this chapter, transactions in such options shall be subject to the general rules of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times of day shall refer to and indicate Chicago time.

21A01. OPTIONS CHARACTERISTICS

21A01.A. Contract Expiration Dates and Trading Hours

Options shall be listed for expiration on such dates as may be determined by the Exchange, subject to Rules 21A01.D. and Rules 21A01.I.

Options shall be scheduled for trading during such hours as may be determined by the Exchange. Without limitation to the foregoing, markets in all standard options on Short-Term U.S. Treasury Note futures (2-Year) generally shall be opened or closed simultaneously.

1. All Options Excluding Wednesday Weekly Options

On its last day of trading, an expiring option shall cease trading at the same time as the close of trading on that day in such option's Underlying Futures Contract (in accord with Rules 21A01.I.).

2. Wednesday Weekly Options

On its last day of trading, an expiring Wednesday Weekly option shall cease trading at the same time at which the Exchange determines the settlement price for that day for such option's Underlying Futures Contract (in accord with Rules 21A01.I.).

21A01.B. Trading Unit

The trading unit shall be an option to buy in the case of a call, or to sell in the case of a put, one Short-Term U.S. Treasury Note futures (2-Year) contract for a given delivery month (Chapter 20).

21A01.C. Minimum Fluctuations

The price of an option shall be in price points of such option's Underlying Futures Contract (Rule 21A01.D.), such that for each Underlying Futures Contract par is on the basis of 100 points, and each point is equal to \$2,000 per Underlying Futures Contract (Rule 21102.C.).

The minimum price fluctuation for such option shall be one half (1/2) of one sixty-fourth (1/64th) of one point (equal to \$15.625 per option contract), provided that a position in such option may be initiated or liquidated at any price level ranging from \$1.00 to \$15.00 per option contract, in \$1.00 increments, unless otherwise specified in the current CBOT Market Regulation Advisory Notice entitled Cabinet Transactions in Options Products.

Where the price of such option is quoted in volatility terms, the minimum price fluctuation shall be one tenth (1/10th) of one percent per annum (e.g., 9.9 percent, 10.0 percent, 10.1 percent, 10.2 percent).

21A01.D. Underlying Futures Contracts

1. Options in the March Quarterly Cycle ("Quarterly Options")

For any option for which the named month of expiration is in the March quarterly cycle (i.e., March, June, September, or December), the Underlying Futures Contract shall be Short-Term

U.S. Treasury Note futures (2-Year) for delivery in the same month as such option's named month of expiration. For example, for a given year, Short-Term U.S. Treasury Note futures (2-Year) for delivery in March shall be the Underlying Futures Contract for a March option.

2. Options Not in the March Quarterly Cycle (“Serial Options”)

For any option for which the named month of expiration is not in the March quarterly cycle, (i.e., January, February, April, May, July, August, October, or November), the Underlying Futures Contract shall be Short-Term U.S. Treasury Note futures (2-Year) for delivery in the March quarterly cycle month next following such option’s named month of expiration. For example, for a given year, Short-Term U.S. Treasury Note futures (2-Year) for delivery in March shall be the Underlying Futures Contract for a January option and for a February option.

3. Weekly Options

A weekly option shall be designated to expire on a given Friday, *provided that* no weekly option shall expire on any Friday that is also the scheduled last day of trading in a quarterly option (Rule 21A01.D.1.) or a serial option (Rule 21A01.D.2.). For any weekly option, the Underlying Futures Contract shall be Short-Term U.S. Treasury Note futures (2-Year) for delivery in a March quarterly cycle month following such option’s date of expiration, as designated by the Exchange when such weekly option is listed for trading.

For an Underlying Futures Contract for a given delivery month, all weekly options shall expire prior to the expiration of quarterly options (Rule 21A01.D.1. and Rule 21A01.I.1.).

4. Wednesday Weekly Options

For any Wednesday Weekly option, the Underlying Futures Contract shall be Short-Term U.S. Treasury Note futures (2-Year) for delivery in a March quarterly cycle month following such option’s date of expiration, as designated by the Exchange when such Wednesday Weekly option is listed for trading. For an Underlying Futures Contract for a given delivery month, all Wednesday Weekly options shall expire prior to the expiration of quarterly options (Rule 21A01.D.1. and Rule 21A01.I.1.).

21A01.E. Exercise Prices

Option exercise prices shall be in terms of Short-Term U.S. Treasury Note futures (2-Year) price points (Rule 21102.C.) and shall be in integer multiples of one eighth (1/8) of one (1) point (Rule 21A01.C.). At the commencement of trading in option contracts for a given expiration date, the Exchange shall list put and call options at the exercise price that is nearest the previous day’s settlement price of the respective Underlying Futures Contract (“at-the-money price” or “ATM price”). If the previous day’s Underlying Futures Contract settlement price is midway between two eligible option exercise price levels, then the ATM price shall be set as the higher of the two eligible exercise price levels.

The Exchange also shall list Quarterly put and call options and Serial put and call options for trading at all eligible exercise price levels in a range of $3\frac{3}{4}$ points above and $3\frac{3}{4}$ points below (i.e., 30 exercise price levels above and 30 exercise price levels below) the ATM exercise price, and shall list Weekly put and call options and Wednesday Weekly put and call options for trading at all eligible exercise price levels in a range of $2\frac{1}{2}$ points above and $2\frac{1}{2}$ points below (i.e., 20 exercise price levels above and 20 exercise price levels below) the ATM exercise price.

Thereafter, the Exchange shall add new put and call options to ensure that such Quarterly and Serial options are listed for trading at all eligible exercise prices in a range of at least $3\frac{3}{4}$ points above and at least $3\frac{3}{4}$ points below, and that such Weekly and Wednesday Weekly options are listed for trading at all eligible exercise

prices in a range of at least 2 ½ points above and at least 2 ½ points below, the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

New options may be listed for trading up to and including the termination of trading in such options. Upon demand and at the discretion of the Exchange, a new option contract with an out-of-current-range exercise price may be added, on an as-soon-as-possible basis, provided that the exercise price of such newly added option contract must be an integer multiple of one eighth (1/8) of one (1) price point (Rule 21A01.C.). The Exchange may modify the procedure for the introduction of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

Chapter 26

Ultra 10-Year U.S. Treasury Note Futures

26100. SCOPE OF CHAPTER

This chapter is limited in application to trading of Ultra 10-Year U.S. Treasury Note futures. The procedures for trading, clearing, delivery, and settlement, and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

All times referenced in this chapter are Chicago times and are subject to change by the Exchange.

[Remainder of Chapter unchanged.]

Chapter 26A

~~Standard~~ Options on Ultra 10-Year U.S. Treasury Note Futures

26A00. SCOPE OF CHAPTER

This chapter is limited in application to put and call options on Ultra 10-Year U.S. Treasury Note futures. In addition to the rules of this chapter, transactions in such options shall be subject to the general rules of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times of day shall refer to and indicate Chicago time.

26A01. OPTIONS CHARACTERISTICS

26A01.A. Contract Expiration Dates and Trading Hours

Options shall be listed for expiration on such dates as may be determined by the Exchange, subject to Rules 26A01.D. and Rules 26A01.I.

Options shall be scheduled for trading during such hours as may be determined by the Exchange. Without limitation to the foregoing, markets in all ~~standard~~ options on Ultra

10-Year U.S. Treasury Note futures generally shall be opened or closed simultaneously.

26A01.B. Trading Unit

The trading unit shall be an option to buy in the case of a call, or to sell in the case of a put, one Ultra 10-Year U.S. Treasury Note futures contract for a given delivery month (Chapter 26).

26A01.C. Minimum Fluctuations

The price of an option shall be in price points of such option's Underlying Futures Contract (Rule 26A01.D.), such that for each Underlying Futures Contract par is on the basis of 100 points, and each point is equal to \$1,000 per Underlying Futures Contract (Rule 26102.C.).

The minimum price fluctuation for such option shall be one sixty-fourth (1/64th) of one point (equal to \$15.625 per option contract), *provided that* a position in such option may be initiated or liquidated at any price level ranging from \$1.00 to \$15.00 per option contract, in \$1.00 increments, unless otherwise specified in the current CBOT Market Regulation Advisory Notice entitled Cabinet Transactions in Options Products.

Where the price of such option is quoted in volatility terms, the minimum price fluctuation shall be one tenth (1/10th) of one percent per annum (e.g., 9.9 percent, 10.0 percent, 10.1 percent, 10.2 percent).

26A01.D. Underlying Futures Contracts

1. Options in the March Quarterly Cycle ("Quarterly Options")

For any option for which the named month of expiration is in the March quarterly cycle (i.e., March, June, September, or December), the Underlying Futures Contract shall be Ultra 10-Year U.S. Treasury Note futures for delivery in the same month as such option's named month of expiration. For example, for a given year, Ultra 10-Year U.S. Treasury Note futures for delivery in March shall be the Underlying Futures Contract for a March option.

2. Options Not in the March Quarterly Cycle ("Serial Options")

For any option for which the named month of expiration is not in the March quarterly cycle, (i.e., January, February, April, May, July, August, October, or November), the Underlying Futures Contract shall be Ultra 10-Year U.S. Treasury Note futures for delivery in the March quarterly cycle month next following such option's named month of expiration. For example, for a given year, Ultra 10-Year U.S. Treasury Note futures for delivery in March shall be the Underlying Futures Contract for a January option and for a February option.

3. Weekly Options

A weekly option shall be designated to expire on a given Friday, *provided that* no weekly option shall expire on any Friday that is also the scheduled last day of trading in a quarterly option (Rule 26A01.D.1.) or a serial option (Rule 26A01.D.2.). For any weekly option, the Underlying Futures Contract shall be Ultra 10-Year U.S. Treasury Note futures for delivery in a March quarterly cycle month following such option's date of expiration, as designated by the Exchange when such weekly option is listed for trading.

For an Underlying Futures Contract for a given delivery month, all weekly options shall expire prior to the expiration of quarterly options (Rule 26A01.D.1. and Rule 26A01.I.1.).

4. Wednesday Weekly Options

For any Wednesday Weekly option, the Underlying Futures Contract shall be Ultra 10-Year U.S. Treasury Note futures for delivery in a March quarterly cycle month following such option's date of expiration, as designated by the Exchange when such Wednesday Weekly option is listed for trading. For an Underlying Futures Contract for a given delivery month, all Wednesday Weekly options shall expire prior to the expiration of quarterly options (Rule 26A01.D.1. and Rule 26A01.I.1.).

26A01.E. Exercise Prices

1. One Half (1/2) of One (1) Point Exercise Prices

Option exercise prices shall be in terms of U.S. Treasury Note futures price points (Rule 26102.C.) and shall be in integer multiples of one half (1/2) of one (1) point (Rule 26A01.C.). At the commencement of trading in option contracts for a given expiration date, the Exchange shall list put and call options at the exercise price that is nearest the previous day's settlement price of the respective Underlying Futures Contract ("at-the-money price" or "ATM price"). If the previous day's Underlying Futures Contract settlement price is midway between two eligible option exercise price levels, then the ATM price shall be set as the higher of the two eligible exercise price levels.

The Exchange also shall list Quarterly put and call options and Serial put and call options for trading at all eligible exercise price levels in a range of 25 points above and 25 points below (i.e., 50 exercise price levels above and 50 exercise price levels below) the ATM exercise price, and shall list Weekly put and call options and Wednesday Weekly put and call options for trading at all eligible exercise price levels in a range of 15 points above and 15 points below (i.e., 30 exercise price levels above and 30 exercise price levels below) the ATM exercise price.

Thereafter, the Exchange shall add new put and call options to ensure that such Quarterly and Serial options are listed for trading at all eligible exercise prices in a range of at least 25 points above and at least 25 points below, and that such Weekly and Wednesday Weekly options are listed for trading at all eligible exercise prices in a range of at least 15 points above and at least 15 points below, the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

New options may be listed for trading up to and including the termination of trading in such options. Upon demand and at the discretion of the Exchange, a new option contract with an out-of-current-range exercise price may be added, on an as-soon-as-possible basis, provided that the exercise price of such newly added option contract must be an integer multiple of one half (1/2) of one (1) price point (Rule 26A01.C.). The Exchange may modify the procedure for the introduction of exercise prices as it deems appropriate.

2. Special Listings of One Quarter (1/4) of One Point Exercise Prices

At any given time, the Exchange shall ensure that options are listed for trading at exercise prices that are in terms of Ultra 10-Year U.S. Treasury Note futures price points (Rule 26102.C.) and shall be in integer multiples of one quarter (1/4) of one (1) point for (i) all Weekly Options and (ii) the nearest expiring Serial or Quarterly Options (Rule 26A01.C.). For any Weekly, Serial or Quarterly Options with exercise price levels in integer multiples of one quarter (1/4) of one (1) point, the Exchange shall add new put and call options in integer multiples of one quarter (1/4) of one (1) price point in a range of at least 3 points above and at least 3 points below (i.e. 6 additional exercise price levels above and 6 additional exercise prices below) the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

[Remainder of Rule unchanged.]

Chapter 40

~~Long-Term~~ Ultra U.S. Treasury Bond Futures

40100. SCOPE OF CHAPTER

This chapter is limited in application to trading of ~~Long-Term~~ Ultra U.S. Treasury Bond futures. The procedures for trading, clearing, delivery, and settlement, and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

All times referenced in this chapter are Chicago times and are subject to change by the Exchange.

[Remainder of Chapter unchanged.]

Chapter 40A

~~Standard~~ Options on ~~Long-Term~~ Ultra U.S. Treasury Bond Futures

40A00. SCOPE OF CHAPTER

This chapter is limited in application to put and call options on ~~Long-Term~~ Ultra U.S. Treasury Bond futures. In addition to the rules of this chapter, transactions in such options shall be subject to the general rules of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times of day shall refer to and indicate Chicago time.

40A01. OPTIONS CHARACTERISTICS

40A01.A. Contract Expiration Dates and Trading Hours

Options shall be listed for expiration on such dates as may be determined by the Exchange, subject to Rules 40A01.D. and Rules 40A01.I.

Options shall be scheduled for trading during such hours as may be determined by the Exchange. Without limitation to the foregoing, markets in all ~~standard~~ options on ~~Long-Term~~ Ultra U.S. Treasury Bond futures generally shall be opened or closed simultaneously.

1. All Options Excluding Wednesday Weekly Options

On its last day of trading, an expiring option shall cease trading at the same time as the close of trading on that day in such option's Underlying Futures Contract (in accord with Rules 40A01.I.).

2. Wednesday Weekly Options

On its last day of trading, an expiring Wednesday Weekly option shall cease trading at the same time at which the Exchange determines the settlement price for that day for such option's Underlying Futures Contract (in accord with Rules 40A01.I.).

40A01.B. Trading Unit

The trading unit shall be an option to buy in the case of a call, or to sell in the case of a put, one ~~Long-Term Ultra~~ U.S. Treasury Bond futures contract for a given delivery month (Chapter 40).

40A01.C. Minimum Fluctuations

The price of an option shall be in price points of such option's Underlying Futures Contract (Rule 40A01.D.), such that for each Underlying Futures Contract par is on the basis of 100 points, and each point is equal to \$1,000 per Underlying Futures Contract (Rule 40102.C.).

The minimum price fluctuation for such option shall be one sixty-fourth (1/64th) of one point (equal to \$15.625 per option contract), *provided that* a position in such option may be initiated or liquidated at any price level ranging from \$1.00 to \$15.00 per option contract, in \$1.00 increments, unless otherwise specified in the current CBOT Market Regulation Advisory Notice entitled Cabinet Transactions in Options Products.

Where the price of such option is quoted in volatility terms, the minimum price fluctuation shall be one tenth (1/10th) of one percent per annum (e.g., 9.9 percent, 10.0 percent, 10.1 percent, 10.2 percent).

40A01.D. Underlying Futures Contracts

1. Options in the March Quarterly Cycle ("Quarterly Options")

For any option for which the named month of expiration is in the March quarterly cycle (i.e., March, June, September, or December), the Underlying Futures Contract shall be ~~Long-Term Ultra~~ U.S. Treasury Bond futures for delivery in the same month as such option's named month of expiration. For example, for a given year, ~~Long-Term Ultra~~ U.S. Treasury Bond futures for delivery in March shall be the Underlying Futures Contract for a March option.

2. Options Not in the March Quarterly Cycle ("Serial Options")

For any option for which the named month of expiration is not in the March quarterly cycle, (i.e., January, February, April, May, July, August, October, or November), the Underlying Futures Contract shall be ~~Long-Term Ultra~~ U.S. Treasury Bond futures for delivery in the March quarterly cycle month next following such option's named month of expiration. For example, for a given year, ~~Long-Term Ultra~~ U.S. Treasury Bond futures for delivery in March shall be the Underlying Futures Contract for a January option and for a February option.

3. Weekly Options

A weekly option shall be designated to expire on a given Friday, *provided that* no weekly option shall expire on any Friday that is also the scheduled last day of trading in a quarterly option (Rule 40A01.D.1.) or a serial option (Rule 40A01.D.2.). For any weekly option, the Underlying Futures Contract shall be ~~Long-Term Ultra~~ U.S. Treasury Bond futures for delivery in a March quarterly cycle month following such option's date of expiration, as designated by the Exchange when such weekly option is listed for trading.

For an Underlying Futures Contract for a given delivery month, all weekly options shall expire prior to the expiration of quarterly options (Rule 40A01.D.1. and Rule 40A01.I.1.).

4. Wednesday Weekly Options

For any Wednesday Weekly option, the Underlying Futures Contract shall be

~~Long-Term Ultra~~ U.S. Treasury Bond futures for delivery in a March quarterly cycle month following such option's date of expiration, as designated by the Exchange when such Wednesday Weekly option is listed for trading. For an Underlying Futures Contract for a given delivery month, all Wednesday Weekly options shall expire prior to the expiration of quarterly options (Rule 40A01.D.1. and Rule 40A01.I.1.).

40A01.E. Exercise Prices

1. One (1) Point Exercise Prices

Option exercise prices shall be in terms of ~~Long-Term Ultra~~ U.S. Treasury Bond futures price points (Rule 40102.C.) and shall be in integer multiples of one (1) point (Rule 40A01.C.). At the commencement of trading in option contracts for a given expiration date, the Exchange shall list put and call options at the exercise price that is nearest the previous day's settlement price of the respective Underlying Futures Contract ("at-the-money price" or "ATM price"). If the previous day's Underlying Futures Contract settlement price is midway between two eligible option exercise price levels, then the ATM price shall be set as the higher of the two eligible exercise price levels.

The Exchange also shall list Quarterly put and call options and Serial put and call options for trading at all eligible exercise price levels in a range of 30 points above and 30 points below (i.e., 30 exercise price levels above and 30 exercise price levels below) the ATM exercise price, and shall list Weekly put and call options and Wednesday Weekly put and call options for trading at all eligible exercise price levels in a range of 20 points above and 20 points below (i.e., 20 exercise price levels above and 20 exercise price levels below) the ATM exercise price.

Thereafter, the Exchange shall add new put and call options to ensure that such Quarterly and Serial options are listed for trading at all eligible exercise prices in a range of at least 30 points above and at least 30 points below, and that such Weekly and Wednesday Weekly options are listed for trading at all eligible exercise prices in a range of at least 20 points above and at least 20 points below, the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

New options may be listed for trading up to and including the termination of trading in such options.

Upon demand and at the discretion of the Exchange, a new option contract with an out-of-current-range exercise price may be added, on an as-soon-as-possible basis, provided that the exercise price of such newly added option contract must be an integer multiple of one (1) price point (Rule 40A01.C.).

The Exchange may modify the procedure for the introduction of exercise prices as it deems appropriate.

1. Special Listings of One Half (1/2) of One Point Exercise Prices

At any given time, the Exchange shall ensure that options are listed for trading at exercise prices that are in terms of ~~Long-Term Ultra~~ U.S. Treasury Bond futures price points (Rule 40102.C.) and shall be in integer multiples of one half (1/2) of one (1) point for (i) all Weekly Options and (ii) the nearest expiring Serial or Quarterly Options (Rule 40A01.C.). For any Weekly, Serial or Quarterly Options with exercise price levels in integer multiples of one half (1/2) of one (1) point, the Exchange shall add new put and call options in integer multiples of one half (1/2) of one (1) price point in a range of at least 3 points above and at least 3 points below (i.e. 3 additional exercise price levels above and 3 additional exercise prices below) the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

[Remainder of Rule unchanged.]

**Appendix B
CBOT Rulebook**

[Effective July 1, 2023]
(additions underscored; deletions ~~struck through~~)

Chapter 19

~~Long-Term U.S. Treasury Note Futures (6½ to 10-~~ 7¾ Year)

19100. SCOPE OF CHAPTER

This chapter is limited in application to trading of ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year). The procedures for trading, clearing, delivery, and settlement, and any other matters not specifically covered herein or in Chapter 7 shall be governed by the general rules of the Exchange.

All times referenced in this chapter are Chicago times and are subject to change by the Exchange.

[Remainder of Chapter unchanged.]

Chapter 19A

~~Standard Options on Long-Term U.S. Treasury Note Futures (6 ½ to 7 ¾ Year)~~

19A00. SCOPE OF CHAPTER

This chapter is limited in application to put and call options on ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year). In addition to the rules of this chapter, transactions in such options shall be subject to the general rules of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times of day shall refer to and indicate Chicago time.

19A01. OPTIONS CHARACTERISTICS

19A01.A. Contract Expiration Dates and Trading Hours

Options shall be listed for expiration on such dates as may be determined by the Exchange, subject to Rules 19A01.D. and Rules 19A01.I.

Options shall be scheduled for trading during such hours as may be determined by the Exchange. Without limitation to the foregoing, markets in all ~~standard~~ options on ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures generally shall be opened or closed simultaneously.

1. All Options Excluding Wednesday Weekly Options

On its last day of trading, an expiring option shall cease trading at the same time as the close of trading on that day in such option's Underlying Futures Contract (in accord with Rules 19A01.I.).

2. Wednesday Weekly Options

On its last day of trading, an expiring Wednesday Weekly option shall cease trading at the same time at which the Exchange determines the settlement price for that day for such option's Underlying Futures Contract (in accord with Rules 19A01.I.).

19A01.B. Trading Unit

The trading unit shall be an option to buy in the case of a call, or to sell in the case of a put, one ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures contract for a given delivery month (Chapter 19).

19A01.C. Minimum Fluctuations

The price of an option shall be in price points of such option's Underlying Futures Contract (Rule 19A01.D.), such that for each Underlying Futures Contract par is on the basis of 100 points, and each point is equal to \$1,000 per Underlying Futures Contract (Rule 19102.C.).

The minimum price fluctuation for such option shall be one sixty-fourth (1/64th) of one point (equal to \$15.625 per option contract), *provided that* a position in such option may be initiated or liquidated at any price level ranging from \$1.00 to \$15.00 per option contract, in \$1.00 increments, unless otherwise specified in the current CBOT Market Regulation Advisory Notice entitled Cabinet Transactions in Options Products.

Where the price of such option is quoted in volatility terms, the minimum price fluctuation shall be one tenth (1/10th) of one percent per annum (e.g., 9.9 percent, 10.0 percent, 10.1 percent, 10.2 percent).

19A01.D. Underlying Futures Contracts

1. Options in the March Quarterly Cycle ("Quarterly Options")

For any option for which the named month of expiration is in the March quarterly cycle (i.e., March, June, September, or December), the Underlying Futures Contract shall be ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures for delivery in the same month as such option's named month of expiration. For example, for a given year, ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures for delivery in March shall be the Underlying Futures Contract for a March option.

2. Options Not in the March Quarterly Cycle ("Serial Options")

For any option for which the named month of expiration is not in the March quarterly cycle, (i.e., January, February, April, May, July, August, October, or November), the Underlying Futures Contract shall be ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures for delivery in the March quarterly cycle month next following such option's named month of expiration. For example, for a given year, ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures for delivery in March shall be the Underlying Futures Contract for a January option and for a February option.

3. Weekly Options

A weekly option shall be designated to expire on a given Friday, *provided that* no weekly option shall expire on any Friday that is also the scheduled last day of trading in a quarterly option (Rule 19A01.D.1.) or a serial option (Rule 19A01.D.2.). For any weekly option, the Underlying Futures Contract shall be ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures for delivery in a March quarterly cycle month following such option's date of expiration, as designated by the Exchange when such weekly option is listed for trading.

For an Underlying Futures Contract for a given delivery month, all weekly options shall expire prior to the expiration of quarterly options (Rule 19A01.D.1. and Rule 19A01.I.1.).

4. Wednesday Weekly Options

For any Wednesday Weekly option, the Underlying Futures Contract shall be ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures for delivery in a March

quarterly cycle month following such option's date of expiration, as designated by the Exchange when such Wednesday Weekly option is listed for trading. For an Underlying Futures Contract for a given delivery month, all Wednesday Weekly options shall expire prior to the expiration of quarterly options (Rule 19A01.D.1. and Rule 19A01.I.1.).

19A01.E. Exercise Prices

1. One Half (1/2) of One (1) Point Exercise Prices

Option exercise prices shall be in terms of ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures price points (Rule 19102.C.) and shall be in integer multiples of one half (1/2) of one (1) point (Rule 19A01.C.). At the commencement of trading in option contracts for a given expiration date, the Exchange shall list put and call options at the exercise price that is nearest the previous day's settlement price of the respective Underlying Futures Contract ("at-the-money price" or "ATM price"). If the previous day's Underlying Futures Contract settlement price is midway between two eligible option exercise price levels, then the ATM price shall be set as the higher of the two eligible exercise price levels.

The Exchange also shall list Quarterly put and call options and Serial put and call options for trading at all eligible exercise price levels in a range of 25 points above and 25 points below (i.e., 50 exercise price levels above and 50 exercise price levels below) the ATM exercise price, and shall list Weekly put and call options and Wednesday Weekly put and call options for trading at all eligible exercise price levels in a range of 12 1/2 points above and 12 1/2 points below (i.e., 25 exercise price levels above and 25 exercise price levels below) the ATM exercise price.

Thereafter, the Exchange shall add new put and call options to ensure that such Quarterly and Serial options are listed for trading at all eligible exercise prices in a range of at least 25 points above and at least 25 points below, and that such Weekly and Wednesday Weekly options are listed for trading at all eligible exercise prices in a range of at least 12 1/2 points above and at least 12 1/2 points below, the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

New options may be listed for trading up to and including the termination of trading in such options. Upon demand and at the discretion of the Exchange, a new option contract with an out-of-current-range exercise price may be added, on an as-soon-as-possible basis, provided that the exercise price of such newly added option contract must be an integer multiple of one half (1/2) of one (1) price point (Rule 19A01.C.). The Exchange may modify the procedure for the introduction of exercise prices as it deems appropriate.

2. Special Listings of One Quarter (1/4) of One Point Exercise Prices

At any given time, the Exchange shall ensure that options are listed for trading at exercise prices that are in terms of ~~Long-Term~~ U.S. Treasury Note futures (6 ½ to 7 ¾ Year) futures price points (Rule 19102.C.) and shall be in integer multiples of one quarter (1/4) of one (1) point for (i) all Weekly Options and (ii) the nearest expiring Serial or Quarterly Options (Rule 19A01.C.). For any Weekly, Serial or Quarterly Options with exercise price levels in integer multiples of one quarter (1/4) of one (1) point, the Exchange shall add new put and call options in integer multiples of one quarter (1/4) of one (1) price point in a range of at least 3 points above and at least 3 points below (i.e. 6 additional exercise price levels above and 6 additional exercise prices below) the ATM exercise price level that is set with reference to the most recent Underlying Futures Contract settlement price.

[Remainder of Rule unchanged.]

Exhibit B



Special Executive Report

DATE: November 29, 2022
SER#: 9098
SUBJECT: **CME/CBOT/NYMEX/COMEX Exchange Transaction Fee Amendments
Effective February 1, 2023**

Effective February 1, 2023, Chicago Mercantile Exchange Inc. ("CME"), The Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX"), and Commodity Exchange, Inc. ("COMEX") will amend transaction fees as more specifically described in the tables below.

- Volume Discounts on Transaction fees for **CME FX FUTURES** will be adjusted as follows:

		CURRENT	NEW
Member Firms & Individual Members	FX Futures & E-mini FX Futures		
Eligible Participants	Average Daily Volume Threshold (Sides)	Exchange Fee Discount	Exchange Fee Discount
Individual Members	0 - 6,500	none	none
Clearing Members	6,501 - 15,000	\$0.15	\$0.14
Rule 106.J Equity Member Firms			
Rule 106.I Members	> 15,000	\$0.19	\$0.18

- Transaction Fees for **CME AGRICULTURAL FUTURES** GLOBEX TAS and Block TAS (Trade-At-Settlement) Trades will now have a differentiated rate, and transaction fees for **CME AGRICULTURAL FUTURES & OPTIONS** will be adjusted as follows:

Fees are charged per side (both buy and sell side) per contract	Venue/Transaction Type	CURRENT	Venue/Transaction Type	NEW
		Agricultural		Agricultural
		Futures & Options		Futures & Options
Individual Members Clearing Equity Member Firms Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Member Firms & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	Delivery	\$0.15	Delivery	\$0.15
	Globex	\$0.51	Globex	\$0.51
			Globex TAS	\$0.61
	EFP EFR Block	\$1.90	EFP EFR Block	\$1.90
			Block TAS	\$2.00
Exercise Assign Future From	\$0.20	Exercise Assign Future From	\$0.20	
Rule 106.D Lessees Rule 106.F Employees	Delivery	\$0.31	Delivery	\$0.31
	Globex	\$0.67	Globex	\$0.67
			Globex TAS	\$0.77
	EFP EFR Block	\$2.06	EFP EFR Block	\$2.06
			Block TAS	\$2.16
Exercise Assign Future From	\$0.36	Exercise Assign Future From	\$0.36	
Rule 106.R Electronic Corporate Member <i>(For other than Globex - See Non-Members)</i>	Globex	\$0.81	Globex	\$0.81
Globex TAS			\$0.91	
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	Delivery	\$0.49	Delivery	\$0.49
	Globex	\$0.81	Globex	\$0.81
			Globex TAS	\$0.91
	EFP EFR Block	\$2.24	EFP EFR Block	\$2.24
			Block TAS	\$2.34
Exercise Assign Future From	\$0.54	Exercise Assign Future From	\$0.54	
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants <i>(For other than Globex - See Non-Members)</i>	Globex	\$0.82	Globex	\$0.89
Members Trading Outside of Division <i>(For other than Globex During ETH - See Non-Members)</i>	Globex - During ETH Only	\$1.05	Globex - During ETH Only	\$1.12
Non-Members <i>(Including: Central Bank Incentive Program (CBIP) Participants, Latin American Fund Manager Incentive Program (FMIP) Participants, CTA/Hedge Fund Incentive Program Participants & CBOE Members)</i>	Delivery	\$0.69	Delivery	\$0.69
	Globex	\$2.03	Globex	\$2.10
			Globex TAS	\$2.20
	EFP	\$2.44	EFP	\$2.44
	EFR Block	\$3.03	EFR Block	\$3.03
			Block TAS	\$3.13
Exercise Assign Future From	\$0.74	Exercise Assign Future From	\$0.74	

- Transaction Fees for **CBOT AGRICULTURAL FUTURES GLOBEX TAS** and **Block TAS** (Trade-At-Settlement) Trades will now have a differentiated rate, and transaction fees for **CBOT AGRICULTURAL FUTURES & OPTIONS** will be adjusted as follows:

Type	Account Owner	Trading Rights of Individual Executing Trade	Venue/ Transaction Type	CURRENT		NEW	
				Agricultural Fut & Opt		Venue/ Transaction Type	Agricultural Fut & Opt
1	Individual Members	Member Account Owner	Globex	\$0.23	Globex	\$0.23	
			EFP	\$1.10	Globex TAS	\$0.33	
			EFR	\$1.40	EFP	\$1.10	
			Block	\$1.20	EFR	\$1.40	
	Individual Delegates	Delegate Account Owner	Globex	\$0.35	Block	\$1.20	
			EFP	\$1.25	Block TAS	\$1.30	
			EFR	\$1.55	Globex	\$0.35	
			Block	\$1.35	Globex TAS	\$0.45	
EQUITY MEMBERS (Individual Equity Members, Clearing Equity Member Firms and Equity Member Firms)							
2	Rule 106.J Equity Member Firms Rule 106.I Affiliate Equity Member Firms Individual Equity Members (Other Member/Delegate executing trade) Clearing Equity Member Firms Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate	Member or Delegate	Globex	\$0.23	Globex	\$0.23	
			EFP	\$1.10	Globex TAS	\$0.33	
			EFR	\$1.40	EFP	\$1.10	
		Non-Member	Block	\$1.20	EFR	\$1.40	
			Globex	\$0.51	Block	\$1.20	
			EFP	\$1.10	Block TAS	\$1.30	
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	Block	\$1.20	Globex	\$0.51	
			Globex	\$0.51	Globex TAS	\$0.61	
			EFP	\$1.10	EFP	\$1.10	
		Member, Delegate or Non-Member	EFR	\$1.40	EFR	\$1.40	
			Block	\$1.20	Block	\$1.20	
			Block TAS	\$1.30	Block TAS	\$1.30	
TRADING MEMBERS (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)							
3	Individual Non-Equity Members (Other Member/Delegate executing trade) Clearing Non-Equity Member Firms Rule 106.H Member Firms Rule 106.I Affiliate Trading Member Firms (w/ an owned seat)	Member, Delegate or Non-Member	Globex	\$0.81	Globex	\$0.81	
			EFP	\$1.21	Globex TAS	\$0.91	
		Member, Delegate or Non-Member	EFR Block	\$1.81	EFR Block	\$1.81	
			Block TAS	\$1.91	Block TAS	\$1.91	
	Individual Delegates (Other Member/Delegate executing trade) Rule 106.I Affiliate Trading Member Firms (w/ a leased seat)	Member, Delegate or Non-Member	Globex	\$0.96	Globex	\$0.96	
			EFP	\$1.36	Globex TAS	\$1.06	
		Member, Delegate or Non-Member	EFR Block	\$1.96	EFR Block	\$1.96	
			Block TAS	\$2.06	Block TAS	\$2.06	
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	Globex	\$0.81	Globex	\$0.81	
			EFP	\$1.21	Globex TAS	\$0.91	
		Member, Delegate or Non-Member	EFR Block	\$1.81	EFR Block	\$1.81	
			Block TAS	\$1.91	Block TAS	\$1.91	
4	Rule 106.R Electronic Corporate Member Firms (For other than Globex - See Non-Members)	Member, Delegate or Non-Member	Globex	\$0.96	Globex	\$0.96	
			Globex TAS	\$1.06	Globex TAS	\$1.06	
5	International Incentive Program (IIP) International Volume Incentive Program (IVIP) (For other than Globex - See Non-Members)	Member, Delegate or Non-Member	Globex	\$1.06	Globex	\$1.11	
	Central Bank Incentive Program (CBIP) Latin American Fund Manager Incentive Program (FMIP) (For other than Globex - See Non-Members)	Member, Delegate or Non-Member	Globex	\$1.67	Globex	\$1.72	
	Non-Members	N/A	Globex	\$2.05	Globex	\$2.10	
			EFP	\$1.50	Globex TAS	\$2.20	
			EFR Block	\$2.95	EFP	\$1.50	
				Block TAS	\$3.05	EFR Block	\$2.95
6	CMACE Permit Holders (For Rough Rice & Mini-Sized Products Only; For All Other Products - See Non-Members)	Member, Delegate or Non-Member	Globex	\$0.41	Globex	\$0.41	
			EFP	\$1.25	Globex TAS	\$0.51	
			EFR	\$1.55	EFP	\$1.25	
			Block	\$1.41	EFR	\$1.55	
			Block TAS	\$1.51	Block	\$1.41	

- Transaction fees for **CME EQUITY PRODUCTS** will be adjusted as follows:

Fees are charged per side (both buy and sell side) per contract	Venue/Transaction Type	CURRENT				NEW			
		E-mini Equity Index		Micro E-mini Index		E-mini Equity Index		Micro E-mini Index	
		Futures	Options	Futures	Options	Futures	Options	Futures	Options
Individual Members Clearing Equity Member Firms Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Member Firms & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	Delivery	\$0.09	\$0.09	\$0.01	\$0.01	\$0.09	\$0.09	\$0.01	\$0.01
	Globex	\$0.37	\$0.35	\$0.05	\$0.04	\$0.39	\$0.36	\$0.08	\$0.04
	EFP EFR BTIC TACO	\$1.84	\$1.84	\$0.19	\$0.19	\$1.84	\$0.37	\$0.19	\$0.19
	Block		\$0.36						
	Covered Futures	\$0.38	N/A	N/A	N/A	\$0.40	N/A	N/A	N/A
Exercise Assign Future From	\$0.14	\$0.14	\$0.01	\$0.01	\$0.14	\$0.14	\$0.01	\$0.01	
Rule 106.D Lessees Rule 106.F Employees	Delivery	\$0.21	\$0.21	\$0.03	\$0.03	\$0.21	\$0.21	\$0.03	\$0.03
	Globex	\$0.49	\$0.47	\$0.08	\$0.07	\$0.51	\$0.47	\$0.11	\$0.07
	EFP EFR BTIC TACO	\$1.96	\$1.96	\$0.20	\$0.20	\$1.96	\$0.48	\$0.20	\$0.20
	Block		\$0.48						
	Covered Futures	\$0.50	N/A	N/A	N/A	\$0.52	N/A	N/A	N/A
Exercise Assign Future From	\$0.26	\$0.26	\$0.03	\$0.03	\$0.26	\$0.26	\$0.03	\$0.03	
Rule 106.R Electronic Corporate Member (For other than Globex - See Non-Members)	Globex	\$0.52	\$0.45	\$0.09	\$0.08	\$0.54	\$0.45	\$0.12	\$0.08
	Globex - BTIC TACO	\$2.14	N/A	N/A	N/A	\$2.20	N/A	N/A	N/A
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	Delivery	\$0.39	\$0.39	\$0.04	\$0.04	\$0.39	\$0.39	\$0.04	\$0.04
	Globex	\$0.62	\$0.45	\$0.10	\$0.09	\$0.64	\$0.45	\$0.13	\$0.09
	EFP EFR BTIC TACO	\$2.14	\$2.14	\$0.22	\$0.22	\$2.14	\$0.46	\$0.22	\$0.22
	Block		\$0.46						
	Covered Futures	\$0.63	N/A	N/A	N/A	\$0.65	N/A	N/A	N/A
Exercise Assign Future From	\$0.44	\$0.44	\$0.04	\$0.04	\$0.44	\$0.44	\$0.04	\$0.04	
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than Globex - See Non-Members)	Globex	\$0.65	\$0.50	\$0.13	\$0.10	\$0.70	\$0.50	\$0.18	\$0.10
	Globex - BTIC TACO	\$2.15	N/A	N/A	N/A	\$2.25	N/A	N/A	N/A
Central Bank Incentive Program (CBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants (For other than Globex and where N/A - See Non-Members)	Globex - Outrights	\$1.02	\$0.50	\$0.17	\$0.14	\$1.07	\$0.50	\$0.22	\$0.14
	Globex - Spreads	\$0.90		\$0.14	\$0.11	\$1.00			\$0.11
	Globex - BTIC TACO	\$2.15	N/A	N/A	N/A	\$2.25	N/A	N/A	N/A
CBOE Members (For S&P Products Only; N/A For All Other Products - See Non-Members)	Delivery	\$0.35	\$0.34	\$0.04	\$0.04	\$0.35	\$0.34	\$0.04	\$0.04
	Globex - Outrights	\$1.23	\$0.50	\$0.29	\$0.19	\$1.28	\$0.50	\$0.34	\$0.19
	Globex - Spreads	\$0.85		\$0.23	\$0.13	\$0.95			\$0.13
	EFP EFR BTIC TACO	\$2.10	\$2.09	\$0.27	\$0.22	\$2.20	\$0.51	\$0.35	\$0.22
	Block		\$0.51						
	Covered Futures	\$1.24	N/A	N/A	N/A	\$1.30	N/A	N/A	N/A
Exercise Assign Future From	\$0.40	\$0.39	\$0.04	\$0.04	\$0.40	\$0.39	\$0.04	\$0.04	
Members Trading Outside of Division (For other than Globex During ETH - See Non-Members)	Globex - During ETH Only	\$0.76	\$0.54	\$0.20	\$0.10	\$0.81	\$0.54	\$0.25	\$0.10
Non-Members (Including: CTA/Hedge Fund Incentive Program Participants)	Delivery	\$0.40	\$0.39	\$0.05	\$0.05	\$0.40	\$0.39	\$0.05	\$0.05
	Globex - Outrights	\$1.28	\$0.55	\$0.30	\$0.20	\$1.33	\$0.55	\$0.35	\$0.20
	Globex - Spreads	\$0.90		\$0.24	\$0.14	\$1.00			\$0.14
	EFP EFR BTIC TACO	\$2.15	\$2.14	\$0.29	\$0.24	\$2.25	\$0.60	\$0.36	\$0.24
	Block		\$0.60						
	Covered Futures	\$1.29	N/A	N/A	N/A	\$1.34	N/A	N/A	N/A
Exercise Assign Future From	\$0.45	\$0.44	\$0.05		\$0.45	\$0.44	\$0.05		

- Transaction fees for **CBOT EQUITY PRODUCTS** will be adjusted as follows, including the Dow Jones U.S. Real Estate Futures now following the same fee schedule as E-mini Dow Futures and Options:

Type	Account Owner	Trading Rights of Individual Executing Trade	Venue/ Transaction Type	CURRENT		NEW		
				E-mini Dow	Micro E-mini Dow	E-mini Dow & DJ U.S. Real Estate	Micro E-mini Dow	DJ U.S. Real Estate
				Futures & Options	Futures	Futures & Options	Futures	Futures
1	Individual Members	Member Account Owner	Globex	\$0.13	\$0.05	\$0.15	\$0.08	\$0.13
			EFP EFR Block/BTIC	\$1.84	\$0.19	\$1.90	\$0.19	\$1.60
	Individual Delegates	Delegate Account Owner	Globex	\$0.28	\$0.08	\$0.30	\$0.11	\$0.28
			EFP EFR Block/BTIC	\$1.90	\$0.20	\$1.96	\$0.20	\$1.70
2	EQUITY MEMBERS (Individual Equity Members, Clearing Equity Member Firms and Equity Member Firms)							
	Rule 106.J Equity Member Firms	Member or Delegate	Globex	\$0.13	\$0.05	\$0.15	\$0.08	\$0.13
	Rule 106.I Affiliate Equity Member Firms		EFP EFR Block/BTIC	\$1.84	\$0.19	\$1.90	\$0.19	\$1.60
	Individual Equity Members (Other Member/Delegate executing the trade)	Non-Member	Globex	\$0.28	\$0.08	\$0.30	\$0.11	\$0.28
	Clearing Equity Member Firms		EFP EFR Block/BTIC	\$1.90	\$0.20	\$1.96	\$0.20	\$1.70
	Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate		Globex	\$0.28	\$0.07	\$0.30	\$0.10	\$0.28
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	EFP EFR Block/BTIC	\$1.90	\$0.20	\$1.96	\$0.20	\$1.70
3	TRADING MEMBERS (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)							
	Individual Non-Equity Members (Other Member/Delegate executing the trade)	Member, Delegate or Non-Member	Globex	\$0.32	\$0.10	\$0.34	\$0.13	\$0.32
	Clearing Non-Equity Member Firms		EFP EFR Block/BTIC	\$1.92	\$0.21	\$1.98	\$0.21	\$1.75
	Rule 106.H Member Firms	Member, Delegate or Non-Member	Globex	\$0.51	\$0.10	\$0.53	\$0.13	\$0.51
	Individual Delegates (Other Member or Delegate executing the trade)		EFP EFR Block/BTIC	\$1.94	\$0.21	\$2.00	\$0.21	\$1.84
	Rule 106.I Affiliate Trading Member Firms (w/ a leased seat)		Globex	\$0.32	\$0.10	\$0.34	\$0.13	\$0.32
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	EFP EFR Block/BTIC	\$1.92	\$0.21	\$1.98	\$0.21	\$1.75
4	Rule 106.R Electronic Corporate Member Firms <i>(For other than Globex - See Non-Members)</i>	Member, Delegate or Non-Member	Globex	\$0.32	\$0.10	\$0.34	\$0.13	\$0.32
			Globex - BTIC	\$1.94	n/a	\$2.00	n/a	\$1.84
5	International Incentive Program (IIP)	Member, Delegate or Non-Member	Globex	\$0.65	\$0.13	\$0.70	\$0.18	\$0.65
	International Volume Incentive Program (IVIP) <i>(For other than Globex - See Non-Members)</i>		Globex - BTIC	\$2.15	n/a	\$2.25	n/a	\$2.05
	Central Bank Incentive Program (CBIP)	Member, Delegate or Non-Member	Globex	\$1.02	\$0.17	\$1.07	\$0.22	\$1.28
	Latin American Fund Manager Incentive Program (FMIP) <i>(For other than Globex - See Non-Members)</i>		Globex - BTIC	\$2.15	n/a	\$2.25	n/a	\$2.05
	Non-Members		N/A	Globex	\$1.28	\$0.30	\$1.33	\$0.35
			EFP EFR Block/BTIC	\$2.15	\$0.29	\$2.25	\$0.36	\$2.05

- Non-trade transaction fees for **CBOT BLOOMBERG COMMODITY INDEX SWAPS** will no longer follow a separate schedule, but will instead incur the standard Exchange Fees for Non-Trades as follows:

Exchange Fees for Non-Trades				
		Member	Delegate	Non-Member
CURRENT	Bloomberg Commodity Index Swaps	\$0.50		
NEW	Cash Settlement/Delivery	\$0.10	\$0.25	\$0.55

- Transaction fees for **CBOT TREASURY FUTURES AND OPTIONS** will be adjusted as follows:

Type	Account Owner	Trading Rights of Individual Executing Trade	Venue/ Transaction Type	CURRENT							NEW						
				Treasury Futures					Treasury Options	TBA Futures	Treasury Futures					Treasury Options	TBA Futures
				2YR 3YR	5YR	10YR Ultra	20YR 30 YR	Ultra Bond			2YR 3YR	5YR	10YR Ultra	20YR 30 YR	Ultra Bond		
1	Individual Members	Member Account Owner	Globex	\$0.12		\$0.13			\$0.14	\$0.16	\$0.13		\$0.14		\$0.14	\$0.16	
			Globex TAS			\$0.16			n/a	n/a	\$0.17		n/a	n/a			
			EFP EFR Block	\$0.87		\$0.88			\$0.89	\$0.45	\$0.87		\$0.88		\$0.89	\$0.45	
	Individual Delegates	Delegate Account Owner	Globex			\$0.26			\$0.27	\$0.17	\$0.27		\$0.27		\$0.27	\$0.17	
			Globex TAS			\$0.30			n/a	n/a	\$0.31		n/a	n/a			
			EFP EFR Block			\$1.01			\$1.02	\$0.46	\$1.01		\$1.02		\$1.02	\$0.46	
2	Rule 106.J Equity Member Firms Rule 106.I Affiliate Equity Member Firms Individual Equity Members (other Member/Delegate executing trade) Clearing Equity Member Firms Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate	Member or Delegate	Globex	\$0.12		\$0.13			\$0.14	\$0.16	\$0.13		\$0.14		\$0.14	\$0.16	
			Globex TAS			\$0.16			n/a	n/a	\$0.17		n/a	n/a			
			EFP EFR Block	\$0.87		\$0.88			\$0.89	\$0.45	\$0.87		\$0.88		\$0.89	\$0.45	
		Non-Member	Globex			\$0.22			\$0.23	\$0.25	\$0.24		\$0.24		\$0.23	\$0.25	
			Globex TAS			\$0.30			n/a	n/a	\$0.32		n/a	n/a			
			EFP EFR Block	\$0.87		\$0.88			\$0.89	\$0.45	\$0.87		\$0.88		\$0.89	\$0.45	
	Rule 106.S Family of Funds Equity Member Firms	Member, Delegate or Non-Member	Globex			\$0.22			\$0.23	\$0.25	\$0.24		\$0.24		\$0.23	\$0.25	
			Globex TAS			\$0.30			n/a	n/a	\$0.32		n/a	n/a			
			EFP EFR Block			\$0.88			\$0.89	\$0.45	\$0.88		\$0.88		\$0.89	\$0.45	
5	International Incentive Program (IIP) International Volume Incentive Program (IVIP) <i>(For Other than Globex - See Non-Members)</i>	Member, Delegate or Non-Member	Globex			\$0.49			\$0.49	\$0.70	\$0.54		\$0.54		\$0.54	\$0.50	
			Globex TAS			\$0.49			n/a	n/a	\$0.54		n/a	n/a			
	Central Bank Incentive Program (CBIP) Latin American Fund Manager Incentive Program (FMIP) <i>(For Other than Globex - See Non-Members)</i>	Member, Delegate or Non-Member	Globex	\$0.56	\$0.58	\$0.65	\$0.70		\$0.50	\$0.70	\$0.61	\$0.70	\$0.77	\$0.80	\$0.53	\$0.55	
			Globex TAS	\$0.56	\$0.58	\$0.65	\$0.70		n/a	n/a	\$0.65	\$0.65	\$0.80	\$0.87	\$0.95	n/a	n/a
	Non-Members	N/A	Globex	\$0.60	\$0.65	\$0.75	\$0.80	\$0.85	\$0.82	\$0.70	\$0.65	\$0.65	\$0.80	\$0.87	\$0.95	\$0.85	\$0.70
			Globex TAS	\$0.60	\$0.65	\$0.75	\$0.80	\$0.85	n/a	n/a	\$0.65	\$0.65	\$0.80	\$0.87	\$0.95	n/a	n/a
			EFP EFR Block			\$1.21			\$1.41	\$0.85	\$1.21		\$1.41		\$1.41	\$0.85	

- Transaction fees for **NYMEX ENERGY FUTURES** GLOBEX TAS and Block TAS (Trade-At-Settlement) Trades will now have a differentiated rate, and transaction fees for the products listed, as follows:

			NEW COLUMN		NEW COLUMN	
			Globex TAS		ClearPort	
					Block TAS	
Symbol	Product	Division	Member	Non-Member	Member	Non-Member
BB	Brent Crude Oil Penultimate Financial Futures	NYMEX	0.95	1.35	0.95	1.35
BZ	Brent Look-Alike Crude Oil Futures	NYMEX	0.80	0.87	0.90	1.70
CL	Light Sweet Crude Oil (WTI) Futures	NYMEX	0.80	1.60	0.90	1.70
MCL	Micro WTI Crude Oil Futures	NYMEX	0.30	0.60	0.35	0.65
HH	Henry Hub Natural Gas Look-Alike Last Day Financial Futures	NYMEX	0.80	1.55	0.80	1.55
NG	Henry Hub Natural Gas Futures	NYMEX	0.80	1.60	0.90	1.70
NN	Henry Hub Natural Gas Last Day Financial Futures	NYMEX	0.31	0.44	0.31	0.44
7F	European Low Sulphur Gasoil (100mt) Bullet Futures	NYMEX	0.70	0.85	0.70	0.85
HO	NY Harbor ULSD Futures	NYMEX	0.80	1.60	0.90	1.70
RB	RBOB Gasoline Futures	NYMEX	0.80	1.60	0.90	1.70

- Differentiated “Day Rate” Transaction fees for **NYMEX ENERGY FUTURES** will be eliminated (and the standard Member rates will apply)

			CURRENT		NEW	
			Globex		Globex	
Symbol	Product	Division	Member Day	Member	Member Day	Member
BZ	Brent Look-Alike Crude Oil Futures	NYMEX	0.60	0.70	N/A	0.70
CL	Light Sweet Crude Oil (WTI) Futures	NYMEX	0.60	0.70	N/A	0.70
NG	Henry Hub Natural Gas Futures	NYMEX	0.60	0.70	N/A	0.70
HO	NY Harbor ULSD Futures	NYMEX	0.60	0.70	N/A	0.70
RB	RBOB Gasoline Futures	NYMEX	0.60	0.70	N/A	0.70

- Transaction fees for **NYMEX and COMEX METALS FUTURES & OPTIONS** will be adjusted as follows:

Symbol	Product	CURRENT					NEW				
		Member	ClearPort		Member	Non-Member	Member	ClearPort		Member	Non-Member
			EFP	EFR/EOO				EFP	EFR/EOO		
G1M	Gold Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G1W	Gold Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G2M	Gold Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G2W	Gold Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G3M	Gold Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G3W	Gold Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G4M	Gold Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G4W	Gold Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G5M	Gold Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
G5W	Gold Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
GC	Gold Futures	0.70	0.85	1.50	3.35	4.00	0.75	0.85	1.55	3.35	4.00
H1E	Copper Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H1M	Copper Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H1W	Copper Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H2E	Copper Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H2M	Copper Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H2W	Copper Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H3E	Copper Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H3M	Copper Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H3W	Copper Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H4E	Copper Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H4M	Copper Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H4W	Copper Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H5E	Copper Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H5M	Copper Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
H5W	Copper Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
HG	Copper Futures	0.70	0.85	1.50	3.35	4.00	0.75	0.85	1.55	3.35	4.00
HX	Copper Options	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
M1S	Silver Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
M2S	Silver Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
M3S	Silver Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
M4S	Silver Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
M5S	Silver Weekly Monday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
OG	Gold Options	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
OG1	Gold Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
OG2	Gold Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
OG3	Gold Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
OG4	Gold Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
OG5	Gold Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
PA	Palladium Futures	0.70	0.70	1.50	3.20	4.00	0.75	0.85	1.55	3.35	4.00
PAO	Palladium Options	0.70	N/A	N/A	0.70	1.55	0.75	N/A	N/A	3.35*	4.00*
PL	Platinum Futures	0.70	0.70	1.50	3.20	4.00	0.75	0.85	1.55	3.35	4.00
PO	Platinum Options	0.70	N/A	N/A	0.70	1.55	0.75	N/A	N/A	3.35*	4.00*
SI	Silver Futures	0.70	0.85	1.50	3.35	4.00	0.75	0.85	1.55	3.35	4.00
SO	Silver Options	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
SO1	Silver Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
SO2	Silver Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
SO3	Silver Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
SO4	Silver Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
SO5	Silver Weekly Friday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
W1S	Silver Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
W2S	Silver Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
W3S	Silver Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
W4S	Silver Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*
W5S	Silver Weekly Wednesday Option	0.70	N/A	N/A	0.85	1.55	0.75	N/A	N/A	3.35*	4.00*

- Transaction Fees for **NYMEX and COMEX METALS FUTURES** GLOBEX TAS and Block TAS (Trade-At-Settlement) Trades will now have a differentiated rate, for the products listed, as follows (excluding Micro Gold Futures):

Symbol	Product	Division	NEW COLUMN		NEW COLUMN	
			Globex TAS		ClearPort	
			Member	Non-Member	Member	Non-Member
GC	Gold Futures	COMEX	0.85	1.70	0.90	1.75
HG	Copper Futures	COMEX	0.85	1.70	0.90	1.75
PA	Palladium Futures	NYMEX	0.85	1.70	0.90	1.75
PL	Platinum Futures	NYMEX	0.85	1.70	0.90	1.75
SI	Silver Futures	COMEX	0.85	1.70	0.90	1.75

- Facilitation Fees for **NYMEX and COMEX METALS PRODUCTS** will be adjusted as follows:

	CURRENT	NEW
	Fac Fee	Fac Fee
Product Group	Facilitation Fee	Facilitation Fee
Metals	0.50	0.60
Micro Metals	0.50	0.60

*Fees denoted with an asterisk are pending all relevant CFTC regulatory review periods. For all other fee amendments included herein, the CFTC will be notified during the week of February 6, 2023 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

- For media inquiries: news@cmegroup.com +1 312-930-3193
- For customer fee inquiries: EFSAdmin@cmegroup.com +1 312-648-5470

Exhibit C



Special Executive Report

DATE: February 3, 2023

SER#: 9109R

SUBJECT: Initial Listing of the New Crop Corn Weekly Options and New Crop Soybean Weekly Options Contracts

(SER 9109R supersedes SER 9109 dated December 13, 2022 to correct the block trade minimum threshold for the New Crop Soybean Weekly Options contracts as noted below. No other changes have been made to the original SER.)

Effective Sunday, January 22, 2023 for trade date Monday, January 23, 2023 and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will list the New Crop Corn Weekly Options (Week 1 – 5) and New Crop Soybean Weekly Options (Week 1 – 5) contracts (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort, as noted below.

Contract Title	Rulebook Chapter	Commodity Code
New Crop Corn Weekly Options - Week 1 – 5	10A	CN1-CN5
New Crop Soybean Weekly Options - Week 1 – 5	11A	SN1-SN5

Contract Specifications

Contract Title	New Crop Corn Weekly Options	New Crop Soybean Weekly Options
Contract Unit	5,000 bushels	
Minimum Price Fluctuation	\$0.00125 per bushel (\$6.25 per contract)	
Trading and Clearing Hours	CME Globex Pre-Open: Sunday – Friday: 4:45 p.m. – 7:00 p.m. CT and Monday – Friday: 8:00 a.m. – 8:30 a.m. CT CME Globex: Sunday - Friday from 7:00 p.m. - 7:45 a.m. CT and Monday - Friday from 8:30 a.m. - 1:20 p.m. CT CME ClearPort:	

	Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday - Thursday from 5:45 p.m. - 6:00 p.m. CT	
CME Globex and CME ClearPort Code	Weekly Options Weeks 1 through 5: CN1, CN2, CN3, CN4, CN5	Weekly Options Weeks 1 through 5: SN1, SN2, SN3, SN4, SN5
Rulebook Chapter	10A	11A
Price Quotation	U.S. cents per bushel	
Listing Schedule	Three weekly expirations listed from first Friday in February to last Friday in August. No weekly options listed for the week a monthly Short-Dated New-Crop Option expires.	
Initial Listing	February Week 1 (February 3); February Week 2 (February 10); and February Week 3 (February 17)	
Termination of Trading	Trading of Weekly Options terminates at 1:20 p.m. CT on Friday of the contract week	
Exercise Style	American Style; Exercises into December Corn Futures; Contrary Instructions Allowed In-the-money strikes auto exercised; At-the-money and out-of-the-money strikes abandoned	American Style; Exercises into November Soybean Futures; Contrary Instructions Allowed In-the-money strikes auto exercised; At-the-money and out-of-the-money strikes abandoned
Strike Price Listing Schedule	A strike closest to the previous day's settlement price of the underlying Dec Corn futures contract (the at-the-money strike) and strikes in integral multiples of five cents 20 percent above and below the ATM strike plus dynamic strikes in integral multiples of five cents.	A strike closest to the previous day's settlement price of the underlying Nov Soybean futures contract (the at-the-money strike) and strikes in integral multiples of ten cents 20 percent above and below the ATM strike plus dynamic strikes in integral multiples of ten cents.
Block Trade Minimum Threshold	RTH - 500, ETH/ATH - 250	RTH – 450 300 , ETH/ATH – 75 150
CME Globex Matching Algorithm	O - Threshold Pro-Rata	
Settlement Method	Option on physical delivery December Corn futures contract	Option on physical delivery November Soybean futures contract

Exchange Fees

Level	Account Owner	Execution Type	Venue/Transaction Type	Exchange Fee
1	Individual Members	Member Account Owner	CME Globex	\$0.23
			EFP	\$1.10
			EFR	\$1.40
			Block	\$1.20
	Individual Delegates	Delegate Trading	CME Globex	\$0.35
			EFP	\$1.25

		Own Account	EFR	\$1.55
			Block	\$1.35
Equity Members (Individual Equity members, Clearing Equity Member Firms and Equity Member Firms)				
2	Rule 106.J Equity Member Firms Rule 106.I Affiliate Equity Member Firms Individual Equity Members (Other Member/Delegate executing trade) Clearing Equity Member Firms Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate	Member or Delegate	CME Globex	\$0.23
			EFP	\$1.10
			EFR	\$1.40
			Block	\$1.20
		Non-Member	CME Globex	\$0.51
			EFP	\$1.10
			EFR	\$1.40
			Block	\$1.20
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	CME Globex	\$0.51
			EFP	\$1.10
EFR			\$1.40	
Block			\$1.20	
Trading Members (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)				
3	Individual Non-Equity Members (Other Member/Delegate executing trade) Clearing Non-Equity Member Firms Rule 106.H. Member Firms Rule 106.I. Affiliate Trading Member Firms (w/ an owned seat)	Member, Delegate or Non-Member	CME Globex	\$0.81
			EFP	\$1.21
			EFR	\$1.81
			Block	\$1.81
	Individual Delegates (Other Member/Delegate executing trade) Rule 106.I. Affiliate Trading Member Firms (w/ a leased seat)	Member, Delegate or Non-Member	CME Globex	\$0.96
			EFP	\$1.36
			EFR	\$1.96
			Block	\$1.96
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	CME Globex	\$0.81
			EFP	\$1.21
			EFR	\$1.81
			Block	\$1.81

Level	Account Owner	Execution Type	Venue/Transaction Type	Exchange Fee
Electronic Corporate Member Firm				
4	Rule 106.R Electronic Corporate Member Firms (For other than Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$0.96
Non-Members				
5	International Incentive Program (IIP) International Volume Incentive Program (IVIP) (For other than Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$1.06
	Central Bank Incentive Program (CBIP) Latin American Fund Manager Incentive Program (FMIP) (For other than Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$1.67

	Non-Members	N/A	CME Globex	\$2.05
			EFP	\$1.50
			EFR	\$2.95
			Block	\$2.95

Processing Fees	Fee
Exchange Fees for Non-Trades (Member/Delegate/Non-Member)	\$0.10/\$0.25/\$0.55
Exchange Fees for Non-Trades - Expired Options	\$0.10
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.06
Facilitation Fee	\$0.40

Please send any risk specific feedback with regard to these products to NewProductMRM@cmegroup.com.

Please refer any questions on this subject to:

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