

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 19-146

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): March 26, 2019 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of March 18, 2019

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.

March 26, 2019

VIA ELECTRONIC PORTAL

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. 19-146**

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 March 18, 2019.

Effective Sunday, March 17, 2019, for trade date Monday, March 18, 2019, the Exchange amended the strike price listing schedules of certain option expirations of Options on E-mini® Standard and Poor’s 500 Stock Price Index Futures and Options on Standard and Poor’s 500 Stock Price Index™ Futures contracts. The marketplace was alerted of the changes via Special Executive Report (“SER”) #8334 which is attached hereto as Exhibit A.

Effective March 20, 2019, the Exchange approved the application of Agropur Inc. located in Savage, MN to be designated as an Approved Warehouse for delivery of Spot Call Nonfat Dry Milk and Spot Call Dry Whey. The marketplace was alerted of the approval via MKR# 03-20-19, which is attached hereto as Exhibit B.

In accordance with the changes above, the Exchange updated the CME Rulebook Chapter 12 “Service Providers” Chart (“Chart”) for “Nonfat Dry Milk Warehouse” and “Dry Whey Warehouse.” The Chart is attached under separate cover, in blackline format, 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 #8334
Exhibit B – MKR #03-20-19
Exhibit C – CME Rulebook Chapter 12 Chart for “Nonfat Dry Milk Warehouse” and “Dry Whey Warehouse” (attached under separate cover) (blackline format)

Exhibit A

S-8334

February 12, 2019

Amendments to Strike Price Listing Schedules of Certain Options on Standard and Poor's 500 Stock Price Index Futures and Options on E-mini Standard and Poor's 500 Stock Price Index Futures Contracts

Effective Sunday, March 17, 2019, for trade date Monday, March 18, 2019, Chicago Mercantile Exchange Inc. ("CME") will amend the strike price listing schedules of certain option expirations on Options on E-mini[®] Standard and Poor's 500 Stock Price Index Futures and Options on Standard and Poor's 500 Stock Price Index[™] Futures contracts (the "Contracts") (collectively the "Rule Amendments") as described below.

The Rule Amendments provide enhanced risk coverage on the downside of the market, decrease the density of strike intervals when there is more time to expiry, and eliminate duplicating strikes arrays for other tenors of options.

Summary of Rule Amendments to the Contracts:

Quarterly

- 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract
- 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract
- 10 index point integer multiples, when the underlying future is the second closest contract: +10% to -25% of the prior day's settlement price on the underlying future contract
- 5 index point integer multiples, 35 days prior to expiry: +5% to -15% of the prior day's settlement price on the underlying future contract

EOM

- 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract
- 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract
- 10 index point integer multiples, when listed: +10% to -25% of the prior day's settlement price on the underlying future contract
- 5 index point integer multiples, 35 days prior to expiry: +5% to -15% of the prior day's settlement price on the underlying future contract

3rd Friday, non-Quarterly

- 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract
- 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract

- 10 index point integer multiples, when listed: +10% to -25% of the prior day's settlement price on the underlying future contract
- 5 index point integer multiples, 35 days prior to expiry: +5% to -15% of the prior day's settlement price on the underlying future contract

Friday Weekly (non-3rd Friday)

- 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract
- 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract
- 10 index point integer multiples, when listed: +10% to -25% of the prior day's settlement price on the underlying future contract
- 5 index point integer multiples, when listed: +5% to -15% of the prior day's settlement price on the underlying future contract

Wednesday Weekly

- 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract
- 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract
- 10 index point integer multiples, when listed: +10% to -25% of the prior day's settlement price on the underlying future contract
- 5 index point integer multiples, when listed: +5% to -15% of the prior day's settlement price on the underlying future contract

Monday Weekly

- 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract
- 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract
- 10 index point integer multiples, when listed: +10% to -25% of the prior day's settlement price on the underlying future contract
- 5 index point integer multiples, when listed: +5% to -15% of the prior day's settlement price on the underlying future contract

Appendix A provides the Rule Amendments in blackline format.

The Commodity Futures Trading Commission ("CFTC") will be notified of the aforementioned during the week of March 25, 2019, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions regarding to:

John Wiesner
Tom Boggs
Frederick Sturm

john.wiesner@cmegroup.com
thomas.boggs@cmegroup.com
frederick.sturm@cmegroup.com

312.930.3066
312.930.3038
312.930.1282

Appendix A CME Rulebook Chapter 351A Options on Standard and Poor's 500 Stock Price Index™ Futures

(Additions are **bold and underlined**. Deletions are ~~bracketed and struck through~~.)

351A01. OPTIONS CHARACTERISTICS

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~~351A01.E. Exercise Prices~~

~~In each month in the March quarterly cycle (Rule 351A01.D.1.) the Exchange shall determine an Exercise Price Reference on the last day of trading in futures for delivery in such month (Rule 35102.G.). Such Exercise Price Reference shall be set equal to the daily settlement price of such futures, rounded down to the nearest Index point.~~

~~The Exchange shall use such Exercise Price Reference to determine listing ranges for Quarterly Option exercise prices on all Business Days following its determination, until and including the next Business Day on which the Exchange determines a successor Exercise Price Reference in accordance with this Rule.~~

1. Quarterly Options

~~On any Business Day, the Exchange shall ensure that Quarterly put and call options are listed for trading at all eligible exercise prices, as follows:~~

25 Point Exercise Prices

~~For Quarterly options exercisable into a given Underlying Futures Contract (Rule 351A01.D.1.), the Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 1300, 1325, 1350) and that lie within a range from 50 percent of the Exercise Price Reference below, to 50 percent of the Exercise Price Reference above, the preceding Business Day's daily settlement price for such Underlying Futures Contract.~~

10 Point Exercise Prices

~~For Quarterly options exercisable into a given Underlying Futures Contract (Rule 351A01.D.1.), the Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 1300, 1310, 1320) and that lie within a range from 20 percent of the Exercise Price Reference below, to 20 percent of the Exercise Price Reference above, the preceding Business Day's daily settlement price for such Underlying Futures Contract.~~

5 Point Exercise Prices

~~As of the day on which an Underlying Futures Contract for a given delivery month becomes the futures contract that is second-nearest to delivery in the March quarterly cycle (Rule 351A01.D.1.), the Exchange also shall ensure that Quarterly put and call options exercisable into such Underlying Futures Contract are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 1300, 1305, 1310) and that lie within a range from 10 percent of the Exercise Price Reference below, to 10 percent of the Exercise Price Reference above, the preceding Business Day's daily settlement price for such Underlying Futures Contract.~~

~~New options may be listed for trading on any Business Day up to and including the termination of trading in such options.~~

2. European Style End-of-Month Options

On any given Business Day, options that are European Style End-of-Month Options (Rules 351A01.D.5) and that are exercisable into a given Underlying Futures Contract shall be listed for trading at all exercise price levels at which Quarterly options exercisable into such Underlying Futures Contract are concurrently listed for trading (Rule 351A01.E.1.).

3. European Style Weekly Options

A. Options That Expire on the Third Friday of the Month

On any given Business Day, options that are European Style Weekly options (Rules 351A01.D.2), and that are scheduled to expire on the Third Friday of a specified month, and that are exercisable into a given Underlying Futures Contract, shall be listed for trading at all exercise price levels at which Quarterly options exercisable into such Underlying Futures Contract are concurrently listed for trading (Rule 351A01.E.1.).

B. Options That Do Not Expire on the Third Friday of the Month

On any given Business Day, options that are European Style Weekly options (Rules 351A01.D.2), and that are not scheduled to expire on the Third Friday of any month, and that are exercisable into a given Underlying Futures Contract shall be listed for trading at all eligible exercise prices, as follows:

25 Point Exercise Prices

The Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 2800, 2825, 2850) and that lie within a range from 35 percent below to 15 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

10 Point Exercise Prices

The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 2800, 2810, 2820) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

5 Point Exercise Prices

The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 2800, 2805, 2810) and that lie within a range from 15 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

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

4. European Style Wednesday Weekly Options

On any given Business Day, options that are European Style Wednesday Weekly Options (Rules 351A01.D.3), and that are exercisable into a given Underlying Futures Contract, shall be listed for trading at all eligible exercise prices, as follows:

25 Point Exercise Prices

The Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 2800, 2825, 2850) and that lie within a range from 35 percent below to 15 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

10 Point Exercise Prices

The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 2800, 2810, 2820) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

5 Point Exercise Prices

The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 2800, 2805, 2810) and that lie within a range from 15 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

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

5. European Style Monday Weekly Options

On any given Business Day, options that are European Style Monday Weekly Options (Rules 351A01.D.1), and that are exercisable into a given Underlying Futures Contract, shall be listed for trading at all eligible exercise prices, as follows:

25 Point Exercise Prices

The Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 2800, 2825, 2850) and that lie within a range from 35 percent below to 15 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

10 Point Exercise Prices

The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 2800, 2810, 2820) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

5 Point Exercise Prices

The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 2800, 2805, 2810) and that lie within a range from 15 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

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

6. Dynamically Listed Exercise Prices

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 option shall be an integer multiple of the appropriate exercise price interval (i.e., 25 Index points, 10 Index points, or 5 Index points) as prescribed in this Rule.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.]

351A01.E. Exercise Prices

1. Regularly-Listed Exercise Prices

On any Business Day, the Exchange shall ensure that all Quarterly (Rule 351A01.D.1), European Style Weekly (Rule 351A01.D.2), European Style Wednesday Weekly (Rule 351A01.D.3), European Style Monday Weekly (Rule 351A01.D.4), and European Style End-of-Month (Rule 351A01.D.5) put and call options that are exercisable into a given Underlying Futures Contract are listed for trading at all eligible exercise prices as follows:

100 Point Exercise Prices

All exercise price levels that are integer multiples of 100 Index points (e.g., 2300, 2400, 2500) and that lie within a range from 50 percent below to 30 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

50 Point Exercise Prices

All exercise price levels that are integer multiples of 50 Index points (e.g., 2400, 2450, 2500) and that lie within a range from 40 percent below to 20 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

10 Point Exercise Prices

As of the Business Day on which such Underlying Futures Contract becomes the futures contract that is second-nearest to delivery in the March quarterly cycle (Rule 351A01.D.1.), and on any Business Day thereafter until the expiration of such options, all exercise price levels that are integer multiples of 10 Index points (e.g., 2480, 2490, 2500) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

5 Point Exercise Prices

As of the Business Day on which such put and call options have 35 or fewer calendar days until expiration, and on any Business Day thereafter until the expiration of such options, all exercise price levels that are integer multiples of 5 Index points (e.g., 2490, 2495, 2500) and that lie within a range from 15 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

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

2. Dynamically-Listed Exercise Prices

Upon demand and at the discretion of the Exchange, an option with an out-of-current-range exercise price may be listed for trading as a User-Defined Instrument, on an as-soon-as-possible basis, provided that the exercise price of such option shall be an integer multiple of 5 Index points.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

Chapter 358A Options on E-mini® Standard and Poor's 500 Stock Price Index™ Futures

(Additions are **bold and underlined**. Deletions are [bracketed and struck through].)

358A01. OPTIONS CHARACTERISTICS

{358A01.E. Exercise Prices

~~In each month in the March quarterly cycle (Rule 358A01.D.1.) the Exchange shall determine an Exercise Price Reference on the Business Day first preceding the day on which the final settlement price of futures for delivery in such month (Rule 35803.A.) is scheduled to be determined. Such Exercise Price Reference shall be set equal to the daily settlement price of such futures, rounded down to the nearest Index point.~~

~~The Exchange shall use such Exercise Price Reference to determine listing ranges for Quarterly Option exercise prices on all Business Days following its determination, until and including the next Business Day on which the Exchange determines a successor Exercise Price Reference in accordance with this Rule.~~

1. Quarterly Options

~~On any Business Day, the Exchange shall ensure that Quarterly put and call options are listed for trading at all eligible exercise prices, as follows:~~

25 Point Exercise Prices

~~For Quarterly options exercisable into a given Underlying Futures Contract (Rule 358A01.D.1.), the Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 1300, 1325, 1350) and that lie within a range from 50 percent of the Exercise Price Reference below, to 50 percent of the Exercise Price Reference above, the preceding Business Day's daily settlement price for such Underlying Futures Contract.~~

10 Point Exercise Prices

~~For Quarterly options exercisable into a given Underlying Futures Contract (Rule 358A01.D.1.), the Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 1300, 1310, 1320) and that lie within a range from 20 percent of the Exercise Price Reference below, to 20 percent of the Exercise Price Reference above, the preceding Business Day's daily settlement price for such Underlying Futures Contract.~~

5 Point Exercise Prices

~~As of the day on which an Underlying Futures Contract for a given delivery month becomes the futures contract second nearest to delivery in the March quarterly cycle (Rule 358A01.D.1.), the Exchange also shall ensure that Quarterly put and call options exercisable into such Underlying Futures Contract are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 1300, 1305, 1310) and that lie within a range from 10 percent of the Exercise Price Reference below, to 10 percent of~~

~~the Exercise Price Reference above, the preceding Business Day's daily settlement price for such Underlying Futures Contract.~~

~~New options may be listed for trading on any Business Day up to and including the termination of trading in such options.~~

2. European Style End-of-Month Options

~~On any given Business Day, options that are European Style End-of-Month Options (Rules 358A01.D.5) and that are exercisable into a given Underlying Futures Contract shall be listed for trading at all exercise price levels at which Quarterly options exercisable into such Underlying Futures Contract are concurrently listed for trading (Rule 358A01.E.1.).~~

3. European Style Weekly Options

A. Options That Expire on the Third Friday of the Month

~~On any given Business Day, options that are European Style Weekly options (Rules 358A01.D.2), and that are scheduled to expire on the Third Friday of a specified month, and that are exercisable into a given Underlying Futures Contract, shall be listed for trading at all exercise price levels at which Quarterly options exercisable into such Underlying Futures Contract are concurrently listed for trading (Rule 358A01.E.1.).~~

B. Options That Do Not Expire on the Third Friday of the Month

~~On any given Business Day, options that are European Style Weekly options (Rules 358A01.D.2), and that are not scheduled to expire on the Third Friday of any month, and that are exercisable into a given Underlying Futures Contract shall be listed for trading at all eligible exercise prices, as follows:~~

25 Point Exercise Prices

~~The Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 2800, 2825, 2850) and that lie within a range from 35 percent below to 15 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

10 Point Exercise Prices

~~The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 2800, 2810, 2820) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

5 Point Exercise Prices

~~The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 2800, 2805, 2810) and that lie within a range from 15 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

~~New options may be listed for trading on any Business Day up to and including the termination of trading in such options.~~

4. European Style Wednesday Weekly Options

~~On any given Business Day, options that are European Style Wednesday Weekly Options (Rules 358A01.D.3), and that are exercisable into a given Underlying Futures Contract, shall be listed for trading at all eligible exercise prices, as follows:~~

25 Point Exercise Prices

~~The Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 2800, 2825, 2850) and that lie within a range from 35 percent below to 15 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

10 Point Exercise Prices

~~The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 2800, 2810, 2820) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

5 Point Exercise Prices

~~The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 2800, 2805, 2810) and that lie within a range from~~

~~15 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

~~New options may be listed for trading on any Business Day up to and including the termination of trading in such options.~~

5. European Style Monday Weekly Options

~~On any given Business Day, options that are European Style Monday Weekly Options (Rules 358A01.D.4), and that are exercisable into a given Underlying Futures Contract, shall be listed for trading at all eligible exercise prices, as follows:~~

25 Point Exercise Prices

~~The Exchange shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 25 Index points (e.g., 2800, 2825, 2850) and that lie within a range from 35 percent below to 15 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

10 Point Exercise Prices

~~The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 10 Index points (e.g., 2800, 2810, 2820) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

5 Point Exercise Prices

~~The Exchange also shall ensure that such put and call options are listed for trading at all exercise price levels that are integer multiples of 5 Index points (e.g. 2800, 2805, 2810) and that lie within a range from 15 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

~~New options may be listed for trading on any Business Day up to and including the termination of trading in such options. }~~

358A01.E. Exercise Prices

1. Regularly-Listed Exercise Prices

On any Business Day, the Exchange shall ensure that all Quarterly (Rule 358A01.D.1), European Style Weekly (Rule 358A01.D.2), European Style Wednesday Weekly (Rule 358A01.D.3), European Style Monday Weekly (Rule 358A01.D.4), and European Style End-of-Month (Rule 358A01.D.5) put and call options that are exercisable into a given Underlying Futures Contract are listed for trading at all eligible exercise prices as follows:

100 Point Exercise Prices

All exercise price levels that are integer multiples of 100 Index points (e.g., 2300, 2400, 2500) and that lie within a range from 50 percent below to 30 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

50 Point Exercise Prices

All exercise price levels that are integer multiples of 50 Index points (e.g., 2400, 2450, 2500) and that lie within a range from 40 percent below to 20 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

10 Point Exercise Prices

As of the Business Day on which such Underlying Futures Contract becomes the futures contract that is second-nearest to delivery in the March quarterly cycle (Rule 358A01.D.1), and on any Business Day thereafter until the expiration of such options, all exercise price levels that are integer multiples of 10 Index points (e.g., 2480, 2490, 2500) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

5 Point Exercise Prices

As of the Business Day on which such put and call options have 35 or fewer calendar days until expiration, and on any Business Day thereafter until the expiration of such options, all exercise price levels that are integer multiples of 5 Index points (e.g., 2490, 2495, 2500) and that lie within a range from 15 percent below to 5 percent above

the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

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

2. Dynamically-Listed Exercise Prices

Upon demand and at the discretion of the Exchange, an option with an out-of-current-range exercise price may be listed for trading as a User-Defined Instrument, on an as-soon-as-possible basis, provided that the exercise price of such option shall be an integer multiple of 5 Index points.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

Exhibit B

DATE: March 20, 2019
MKR#: 03-20-19
SUBJECT: Approved Application for Spot Call Nonfat Dry Milk and Spot Call Dry Whey Regularity

The Exchange has approved the application of **Agropur Inc.** located in Savage, MN to be designated as an Approved Warehouse for delivery of Spot Call Nonfat Dry Milk and Spot Call Dry Whey.

This approval is effective immediately.

Please refer questions on this subject to:

Market Surveillance

Terry Gehring

Terry.Gehring@cmegroup.com

(312) 435-3644

The Commodity Futures Trading Commission will be notified of this approval during the week of March 25, 2019 via the weekly notification procedures set out in part 40 of the CFTC Regulations.

EXHIBIT C

**CME Rulebook
Chapter 12
Service Providers Chart**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)