

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-159

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/28/23 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of March 20, 2023

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers:

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | | |
|-------------------------------------|---|----------------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | “Non-Material Agricultural Rule Change” | § 40.4(b)(5) |
| <input checked="" type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

March 28, 2023

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

**Re: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.
CME Submission No. 23-159**

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 20, 2023.

Effective Sunday, March 19, 2023, for trade date Monday, March 20, 2023, the Exchange expanded the strike price listing schedule for the Event Contracts on Bitcoin Futures for trading on the CME Globex electronic trading platform. The marketplace was alerted of the changes via Special Executive Report (“SER”) 9168, which is attached hereto as Exhibit A.

Also, effective Sunday, March 19, 2023, for trade date Monday, March 20, 2023, the Exchange amended the strike price listing schedule for all Options on Emini Nasdaq-100 Index Futures and Options on Micro E-mini Nasdaq-100 Index Futures contracts listed in Exhibit B for trading on the CME Globex electronic trading platform and for submission of clearing via CME ClearPort. The marketplace was alerted of the changes via SER 9134, which is attached hereto as Exhibit B.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER 9168
Exhibit B – SER 9134

Exhibit A



Special Executive Report

DATE: March 17, 2023
SER#: 9168
SUBJECT: Expansion of the Strike Price Listing Schedule for Event Contracts on Bitcoin Futures

Effective Sunday, March 19, 2023, for trade date Monday, March 20, 2023, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will expand the strike price listing schedule for the Event Contracts on Bitcoin Futures (the “Contract”) for trading on the CME Globex electronic trading platform (“CME Globex”) as more specifically described below.

Contract Title	CME Globex Code	Rulebook Chapter	Current Strike Price Listing Rule	Expanded Strike Price Listing Schedule
Event Contract on Bitcoin Futures	ECBTC	CME 23	4 strikes at \$250.00 increment above and below the at-the-money strike, then 2 strikes at \$500.00 increment above and below the highest and lowest \$250.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$250.00 increments.	10 strikes at \$250.00 increment above and below the at-the-money strike, then 10 strikes at \$500.00 increment above and below the highest and lowest \$250.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$250.00 increments.

The Exchange initially launched the Contract effective on March 13, 2023 (see [SER 9091](#) dated February 14, 2023).

The Strike Price Listing and Exercise Procedure Table may be viewed [HERE](#).

The Commodity Futures Trading Commission (“CFTC”) will be notified of the amendments during the week of March 27, 2023, via the weekly notification procedures set forth in Part 40 of the CFTC’s Regulations.

Inquiries regarding this matter may be directed to:

Brian Burke Brian.Burke@cmegroup.com 001 212 299 2236
Payal Shah Payal.Shah@cmegroup.com 0044 203 379 3307

Exhibit B



Special Executive Report

DATE: February 2, 2023
SER#: 9134
SUBJECT: Amendments to the Strike Price Listing Rule for All Options on E-mini Nasdaq-100 Index Futures and Options on Micro E-mini Nasdaq-100 Index Futures Contracts

Effective Sunday, March 19, 2023, for trade date Monday, March 20, 2023, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the strike price listing schedule for all Options on E-mini Nasdaq-100 Index Futures and Options on Micro E-mini Nasdaq-100 Index Futures contracts listed in the table below (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort (collectively, the “Rule Amendments”).

In order to facilitate the Rule Amendments, customers are asked to cancel all Good ‘Till Cancel (GTC) and Good ‘Till Date (GTD) orders after the close on Friday, March 17, 2023. After 16:00 Central Time on Friday, March 17, 2023 all remaining Good Till (GT) orders will be cancelled or deleted by the CME Global Command Center (GCC).

Note: To support this change, the External Alias will display the full strike price on CME Globex for these Contracts; i.e., tag 55-Symbol = NQZ3 P1600 will be displayed as NQZ3 P16000. Additional information may be viewed [HERE](#).

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
Options on E-mini Nasdaq-100 Index Futures	359A	NQ		
Monday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1A-Q5A		
Tuesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1B-Q5B	500-point increment: -80% - +30% (when listed)	500-point increment: -80% - +30% (when listed)
Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1C-Q5C	250-point increment: -40% - +20% (<96 DTE) 100-point increment: -30% - +15% (<66 DTE)	250-point increment: -40% - +20% (<96 DTE) 100-point increment: -30% - +15% (<66 DTE)
Thursday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1D-Q5D	50-point increment: -20% - +10% (<35 DTE)	50-point increment: -20% - +10% (<35 DTE)
Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)	359A	QN1-QN4	10-point increment: -10% - +5% (<5 DTE)	<u>25-point increment: -10% - +5% (<10 DTE)</u> 10-point increment: -10% - +5% (<5 DTE)

Options on E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	359A	QNE	
Options on Micro E-mini Nasdaq-100 Index Futures	361A	MNQ	
Monday Weekly Options on Micro E-mini Nasdaq-100 Index	361A	D1A-D5A	

Futures - Week 1-5 (European-Style)			
Tuesday Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	361A	D1B-D5B	
Wednesday Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	361A	D1C-D5C	
Thursday Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	361A	D1D-D5D	
Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-4	361A	MQ1-MQ4	
Options on Micro E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	361A	MQE	

The Strike Price Listing and Exercise Procedure Table may be viewed [HERE](#).

The Commodity Futures Trading Commission (“CFTC”) will be notified of the amendments during the week of March 27, 2023 via the weekly notification procedures set forth in Part 40 of the CFTC’s Regulations.

Please refer questions on this subject to:

Brian Burke
Anna Ellis

Brian.Burke@cmegroup.com
Anna.Ellis@cmegroup.com

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