

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 14-459

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): October 31, 2014 Filing Description: Weekly Notification of Product Terms and Conditions Amendments (Week of October 20, 2014)

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: Weekly Options on Standard and Poor’s 500 Stock Price Index Futures; Weekly Options on E-mini Standard and Poor’s 500 Stock Price Index Futures

Rule Numbers: CME Rulebook Chapters 351A and 358A

October 31, 2014

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 Product Terms and Conditions Amendments. CME Submission No. 14-459

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 product terms and conditions amendments made effective during the week of October 20, 2014.

Effective Sunday, October 19, 2014 for trade date Monday, October 20, 2014, the Exchange will increase the strike price range for European Style Weekly Options on Standard and Poor’s 500 Stock Price Index Futures and European Style Weekly Options on E-mini Standard and Poor’s 500 Stock Price Index Futures to include all exercise prices within 100 strikes above and below the previous day’s quarterly futures settlement price from 75 strikes above and below the previous day’s quarterly futures settlement price. The marketplace was notified of these amendments via Special Executive Report #7208 (“S-7208”), which attached hereto as Exhibit A.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at Christopher.Bowen@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – Special Executive Report #7208 (“S-7208”)

Exhibit A



Special Executive Report

S-7208

October 6, 2014

Expansion of Strike Price Range for European Style Weekly Options on E-mini S&P 500 Futures and European Style Weekly Options on S&P 500 Futures on Monday, October 20, 2014

Effective Sunday, October 19, 2014 for trade date Monday, October 20, 2014 the Chicago Mercantile Exchange, Inc. (CME or Exchange) will increase the strike price range for European Style Weekly Options on Standard and Poor's 500 Stock Price Index Futures and European Style Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures to include all exercise prices within 100 strikes above and below the previous day's quarterly futures settlement price from 75 strikes above and below the previous day's quarterly futures settlement price.

The amended rules pertain to the options on stock index futures as cited in the following table:

Options on Stock Index Future Product	Rulebook Chapter	Commodity Code
Weekly Options on Standard and Poor's 500 Stock Price Index Futures	CME 351A	EV1 Week1 EV2 Week2 EV4 Week4
Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures	CME 358A	EW1 Week1 EW2 Week2 EW4 Week4

These contracts will continue to be available for trading on the CME trading floor and CME Globex. The Commodity Futures Trading Commission (CFTC) will be notified of the rule amendments to expand the strike price ranges for these products during the week of October 27, 2014, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

The relevant rule changes with additions underlined, and deletions bracketed and struck-through are provided below.

Please contact Mr. John Nyhoff, R&PD at 312-930-2310; or Ms. Lucy Wang, R&PD at (312)648-5478 if you have any inquiries regarding this matter.

Additions are underlined, Deletions are [bracketed] and struck-through

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

351A01.E. Exercise Prices

5. Options in the European Style Weekly Options Series

At the commencement of trading, the Exchange shall list all exercise prices within 100 [75] strikes above and below the previous day's settlement price of the March quarterly options on the same underlying futures contract that are integers divisible by 5 without remainder, e.g. 1200, 1205, 1210, etc.

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

358A01.E. Exercise Prices

4. Options in the European Style Weekly Options Series

At the commencement of trading, the Exchange shall list all exercise prices within 100 [75] strikes above and below the previous day's settlement price of the March quarterly options on the same underlying futures contract that are integers divisible by 5 without remainder, e.g. 1200, 1205, 1210, etc.

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