

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 22-314 (2 of 2)

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): 07/20/22 Filing Description: Elimination of Rule XXX ("Corrections to Options Exercises") from Certain CME & CBOT Option Product Rulebook Chapters to Delete Obsolete References

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:**

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

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

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

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

Rule Numbers: See filing.

July 20, 2022

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
 Office of the Secretariat  
 Commodity Futures Trading Commission  
 3 Lafayette Center  
 1155 21<sup>st</sup> Street NW  
 Washington, DC 20581

**Re: CFTC Regulation 40.6(a) Certification. Elimination of Rule XXX (“Corrections to Options Exercises”) from Certain CME & CBOT Option Product Rulebook Chapters to Delete Obsolete References.  
 CBOT Submission No. 22-314 (2 of 2)**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME”) and The Board of Trade of the City of Chicago, Inc. (“CBOT”) (collectively, the “Exchanges”) certify to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the elimination of Rule XXX (“Corrections to Options Exercises”) from certain CME and CBOT option product rulebook chapters as listed in the table below (the “Contracts”) effective Monday, August 8, 2022 (collectively, the “Rule Amendments”).

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code
<b>CBOT</b>		
Options on Corn Futures	10A	C; PY1; PY2; PY3; PY4; PY5; CDF
Corn Calendar Spread Options	10J	PYC; CCZ; 8CC; CC6; 3CC; 7CC
Wheat-Corn Intercommodity Spread Options	10N	XCW
Options on Soybean Futures	11A	SDF; S; CZ1; CZ2; CZ3; CZ4; CZ5
Soybean Board Crush Spread Options	11C	31
Soybean Calendar Spread Options	11E	SC4; ZSC; S8C; KSC; SC1; SC5; KSH; SC0; C7S; ZSC; SX9; SC3; SCX
Options on Soybean Oil Futures	12A	LDF; 07; OZ1; OZ2; OZ3; OZ4; OZ5
Soybean Oil Calendar Spread Options	12B	OC4; OC3; CO6; COY; OC5
Options on Soybean Meal Futures	13A	ODF; 06; MZ1; MZ2; MZ3; MZ4; MZ5
Soybean Meal Calendar Spread Options	13B	SM4; SM3; SM6; MYC; SM5
Options on Wheat Futures	14A	WDF; W; WZ1; WZ2; WZ3; WZ4; WZ5
Wheat Calendar Spread Options	14D	WCZ; CW6; CWM; CWN; CW3; WZC
KC HRW Wheat-Wheat Intercommodity Spread Options	14G	KCW
Options on KC HRW Wheat Futures	14L	OK1; OK2; OK3; OK4; OK5; KW; KWO

Wheat Calendar Spread Options	14M	K7C; KCZ; CK6; CKM; CKN; KC3
Options on Oat Futures	15A	O
Standard Options on Denatured Fuel Ethanol Futures	16A	EH
Options on Rough Rice Futures	17A	14
Standard Options on U.S. Treasury Bond Futures	18A	17; WB1; WB2; WB3; WB4; WB5; US1; US2; US3; US4; US5
Standard Options on Long-Term U.S. Treasury Note Futures	19A	WY1; WY2; WY3; WY4; WY5; TY1; TY2; TY3; TY4; TY5; 21
Standard Options on Medium-Term U.S. Treasury Note Futures	20A	WF1; WF2; WF3; WF4; WF5; FV1; FV2; FV3; FV4; FV5; 25
Standard Options on Short-Term U.S. Treasury Note Futures	21A	WT1; WT2; WT3; WT4; WT5; TW1; TW2; TW3; TW4; TW5; 26
Standard Options on 30-Day Federal Funds Futures	22A	FF1; FF6; 41
Standard Options on 10-Year U.S. Treasury Note Futures	26A	TN1; TN2; TN3; TN4; TN5; TN; WX1; WX2; WX3; WX4; WX5
CBOT E-mini Dow Jones Industrial Average Index (\$5 Multiplier) Futures Options	27A	EYM; YM; YM1; YM2; YM3; YM4
Standard Options on Long-Term U.S. Treasury Bond Futures	40A	WU1; WU2; WU3; WU4; WU5; UL1; UL2; UL3; UL4; UL5; UBE
<b>CME</b>		
Options on Yen Denominated Nikkei Stock Average Futures	352C	NKW; NKY
Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures	353A	MES; EX; EX1; EX2; EX3; EX4
Options on E-mini Standard and Poor's 500 Stock Price Index Futures	358A	ES; EW; EYC; E1A; E2A; E3A; E4A; E5A; EW1; EW2; EW3; EW4; E1D; E2D; E3D; E4D; E5D; E1B; E2B; E3B; E4B; E5B; E1C; E2C; E3C; E4C; E5C
Options on E-mini Nasdaq 100 Index Futures	359A	NQ; QNE; Q1A; Q2A; Q3A; Q4A; Q5A; QN1; QN2; QN3; QN4; Q1C; Q2C; Q3C; Q4C; Q5C
Options on Micro E-mini Nasdaq-100 Index® Futures	361A	MNQ; MQE; MQ1; MQ; MQ3; MQ4
Options on E-mini® Russell 2000® Index Futures	393A	RTO; R1E; R2E; R3E; R4E; R1A; R2A; R3A; R4A; R5A; R1C; R2C; R3C; R4C; R5C; RTM
Options on Three-Month Eurodollar Futures	452A	TE2; TE3; TE4; E5; E4; E0; ED; E3; E2; 1K; 2K; 3K; 4K; 5K; EF1; EF2; EF3; EF4; EF5; EE1; EE2; EE3; EE4; EE5
Options on Three-Month Eurodollar Futures Calendar Spreads	452D	SPO

Options on Three-Month SOFR Futures	460A	SR3; TS2; TS3; TS4; S0; S01; S02; S03; S04; S05; S2; S21; S22; S23; S24; S25; S3; S31; S32; S33; S34; S35; S4; S5
Options on One-Month SOFR Futures	461A	SR1

The Exchanges are implementing the Rule Amendments to remove obsolete references in certain CME and CBOT option product chapters. CME Group’s long-standing policy regarding corrections to CME, CBOT, New York Mercantile Exchange, Inc. (“NYMEX”) and Commodity Exchange, Inc. (“COMEX”) option exercise instructions will also be posted on the CME Group website.

Appendix A below provides the Rule Amendments in blackline format.

The Exchanges reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the Rule Amendments may have some bearing on the following Core Principles:

**Availability of General Information:** The Exchanges will amend the online rulebooks accordingly on the effective date which is publicly available on the CME Group website.

**Daily Publication of Trading Information:** The Exchanges will continue to publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.

**Prevention of Market Disruption:** Trading in the Contracts will continue to be subject to the rules of the Exchanges, which include prohibitions on manipulation, price distortion, and disruption to the cash settlement process.

**Compliance with Rules:** The Exchanges will continue its normal practice to establish, monitor, and enforce compliance with the rules of the Contracts.

Pursuant to Section 5c(c) of the Act and Regulation 40.6(a), the Exchanges certify that the Rule Amendments comply with the Act, including all regulations thereunder. There were no substantive opposing views to this proposal.

The Exchanges certify that this submission has been concurrently posted on the Exchanges’ website at <http://www.cmegroup.com/market-regulation/rule-fillings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or [CMESubmissionInquiry@cmegroup.com](mailto:CMESubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A CBOT Rulebook Chapters 10A, 10J, 10N, 11A, 11C, 11E, 12A, 12B, 13A, 13B, 14A, 14D, 14G, 14L, 14M, 15A, 16A, 17A, 18A, 19A, 20A, 21A, 22A, 26A, 27A, 40A and CME Rulebook Chapters 352C, 353A, 358A, 359A, 361A, 393A, 452A, 452D, 460A, 461A (blackline format)

## Appendix A

### CBOT Rulebook

(additions underscored; deletions struck through)

#### Chapter 10A Options on Corn Futures

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##### 10A04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

#### Chapter 10J Corn Calendar Spread Options

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##### 10J04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

#### Chapter 10N Wheat-Corn Intercommodity Spread Options

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##### 10N04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 11A Options on Soybean Futures

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### 11A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 11C Soybean Board Crush Spread Options

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### 11C04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 11E Soybean Calendar Spread Options

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### 11E04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 12A Options on Soybean Oil Futures

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### 12A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing~~

~~provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 12B**

### **Soybean Oil Calendar Spread Options**

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#### **12B04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 13A**

### **Options on Soybean Meal Futures**

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#### **13A04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 13B**

### **Soybean Meal Calendar Spread Options**

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#### **13B04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## Chapter 14A Options on Wheat Futures

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### 14A04. ~~CORRECTIONS TO OPTIONS EXERCISES [RESERVED]~~

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## Chapter 14D Wheat Calendar Spread Options

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### 14D04. ~~CORRECTIONS TO OPTIONS EXERCISES [RESERVED]~~

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## Chapter 14G KC HRW Wheat-Wheat Intercommodity Spread Options

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### 14G04. ~~CORRECTIONS TO OPTIONS EXERCISES [RESERVED]~~

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## Chapter 14L Options on KC HRW Wheat Futures

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### 14L04. ~~CORRECTIONS TO OPTIONS EXERCISES [RESERVED]~~

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing~~



~~provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 14M**

### **Wheat Calendar Spread Options**

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#### **14M04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 15A**

### **Options on Oat Futures**

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#### **15A04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 16A**

### **Standard Options on Denatured Fuel Ethanol Futures**

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#### **16A04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## Chapter 17A

### Options on Rough Rice Futures

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#### 17A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 18A

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

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#### 18A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 19A

### Standard Options on Long-Term U.S. Treasury Note Futures

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#### 19A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final."~~

[End of Chapter.]

## Chapter 20A

### Standard Options on Medium-Term U.S. Treasury Note Futures

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#### 20A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing~~

~~provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 21A**

### **Standard Options on Short-Term U.S. Treasury Note Futures**

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#### **21A04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 22A**

### **Standard Options on 30-Day Federal Funds Futures**

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#### **22A04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## **Chapter 26A**

### **Standard Options on 10-Year U.S. Treasury Note Futures**

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#### **26A04. CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final."~~

~~[End of Chapter.]~~

## Chapter 27A

### CBOT E-mini Dow Jones Industrial Average Index (\$5 Multiplier) Futures Options

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#### 27A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 40A

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

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#### 40A04. **CORRECTIONS TO OPTIONS EXERCISES [RESERVED]**

~~Corrections to option exercises, including automatic exercises, may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## CME Rulebook

(additions underscored; deletions ~~struck through~~)

## Chapter 352C

### Options on Yen Denominated Nikkei Stock Average Futures

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#### **352C02. EXERCISE AND ASSIGNMENT**

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of options on Yen Denominated Nikkei Stock Average futures.

##### **352C02.A. Exercise of Option by Buyer**

##### **352C02.A.1 Options in the March Quarterly Cycle**

An option may be exercised by the buyer on any Business Day leading up to and including the day of determination of the Final Settlement Price of the underlying futures contract. To exercise an option the clearing member representing the buyer shall present an exercise notice to the Clearing House by 5:30 p.m. on the day of exercise.

An option in the March quarterly cycle that is in the money and has not been liquidated or exercised prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 5:30 p.m. on the day of determination of the Final Settlement Price by the clearing member

representing the option buyer, be exercised automatically.

~~Corrections to option exercises may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 353A Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures

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### 353A04. ~~CORRECTIONS TO OPTION EXERCISES [RESERVED]~~

~~Corrections to option exercises may be accepted by the Clearing House after 5:30 p.m. and up to the beginning of final option expiration processing (in accord with Rule 353A02.A.), provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to 5:30 p.m. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

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

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### 358A04. ~~CORRECTIONS TO OPTION EXERCISES [RESERVED]~~

~~Corrections to option exercises may be accepted by the Clearing House after 7:00 p.m. and up to the beginning of final option expiration processing (in accord with Rules 358A02.A.), provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to 7:00 p.m. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 359A Options on E-mini Nasdaq 100 Index Futures

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### 359A04. ~~CORRECTIONS TO OPTION EXERCISES [RESERVED]~~

~~Corrections to option exercises may be accepted by the Clearing House after 5:30 p.m. and up to the beginning of final option expiration processing (in accord with Rules 359A02.A.), provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to 5:30 p.m. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 361A Options on Micro E-mini Nasdaq-100 Index® Futures

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### 361A04. ~~CORRECTIONS TO OPTION EXERCISES [RESERVED]~~

~~Corrections to option exercises may be accepted by the Clearing House after 5:30 p.m. and up to the beginning of final option expiration processing (in accord with Rule 361A02.A.), provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to 5:30 p.m. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 393A Options on E-mini® Russell 2000® Index Futures

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### 393A04. ~~CORRECTIONS TO OPTION EXERCISES [RESERVED]~~

~~Corrections to option exercises may be accepted by the Clearing House after 5:30 p.m. and up to the beginning of final option expiration processing (in accord with Rules 393A02.A.), provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to 5:30 p.m. The decision as to whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 452A Options on Three-Month Eurodollar Futures

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### 452A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of Eurodollar options.

#### 452A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer on any Business Day that the option is traded. To exercise an option, the clearing member representing the buyer shall present an exercise notice to the Clearing House by 5:30 p.m. on the day of exercise.

An option that is in the money and has not been liquidated or exercised prior to the termination of trading in such option shall be exercised automatically, in the absence of contrary instructions delivered to the Clearing House no later than 5:30 p.m. on the last day of trading by the clearing member representing the option buyer. An option is in the money if the settlement price of the underlying futures contract at the termination of trading lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put.

~~Corrections to option exercises may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing, provided that such corrections are necessary due to; (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate~~

~~final option exercise instructions prior to the deadline. The decision whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## Chapter 452D Options on Three-Month Eurodollar Futures Calendar Spreads

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### 452D02.A. Exercise of Option by Buyer

An option may be exercised by the buyer on any Business Day that the option is traded. To exercise an option, the clearing member representing the buyer shall present an exercise notice to the Clearing House by 5:30 p.m. on the day of exercise.

An option that is in-the-money and has not been liquidated or exercised prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 5:30 p.m. on the day of expiration by the clearing member representing the option buyer, be exercised automatically.

~~Corrections to option exercises may be accepted by the Clearing House after 5:30 p.m. deadline and up to the beginning of final option expiration processing provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instruction prior to the deadline.~~

~~The decision whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

~~[End of Chapter.]~~

## Chapter 460A Options on Three-Month SOFR Futures

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### 460A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of SOFR options.

#### 460A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer on any Business Day that the option is traded. To exercise an option, the clearing member representing the buyer shall present an exercise notice to the Clearing House by 5:30 p.m. on the day of exercise.

An option that is in the money and has not been liquidated or exercised prior to the termination of trading in such option shall be exercised automatically, in the absence of contrary instructions delivered to the Clearing House no later than 5:30 p.m. on the last day of trading by the clearing member representing the option buyer. An option is in the money if the settlement price of the underlying futures contract at the termination of trading lies strictly above the exercise price in the case of a call, or lies strictly below the exercise price in the case of a put.

~~Corrections to option exercises may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing, provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) unreconciled Exchange option transactions, or (3) an extraordinary circumstance in which the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]

## Chapter 461A Options on One-Month SOFR Futures

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### 461A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of SOFR options.

#### 461A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer on any Business Day that the option is traded. To exercise an option, the clearing member representing the buyer shall present an exercise notice to the Clearing House by 5:30 p.m. on the day of exercise.

An option that is in the money and has not been liquidated or exercised prior to the termination of trading in such option shall be exercised automatically, in the absence of contrary instructions delivered to the Clearing House no later than 5:30 p.m. on the last day of trading by the clearing member representing the option buyer. An option is in the money if the settlement price of the underlying futures contract at the termination of trading lies above the exercise price in the case of a call, or lies below the exercise price in the case of a put.

~~Corrections to option exercises may be accepted by the Clearing House after the 5:30 p.m. deadline and up to the beginning of final option expiration processing, provided that such corrections are necessary due to: (1) a bona fide clerical error, (2) an unreconciled Exchange option transaction(s), or (3) an extraordinary circumstance where the clearing firm and customer are unable to communicate final option exercise instructions prior to the deadline. The decision whether a correction is acceptable will be made by the President of the Clearing House, or the President's designee, and such decision will be final.~~

[End of Chapter.]