

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-390 (1 of 2)

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/12/22 **Filing Description:** Amendments to the Listing Schedule of Various CME and CBOT Options on Equity Index Futures Contracts

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.

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|--------------------------|---------------------------------------|------------|
| <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)

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|-------------------------------------|---|----------------------|
| <input checked="" 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 type="checkbox"/> | Notification | § 40.6(d) |

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

Rule Numbers: See filing.

October 12, 2022

VIA ELECTRONIC PORTAL

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

**Re: CFTC Regulation 40.6(a) Certification. Amendments to the Listing Schedule of Various CME and CBOT Options on Equity Index Futures Contracts.
CME Submission No. 22-390 (1 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”) amendments to the listing schedule of various CME and CBOT options on equity index futures contracts (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort effective Sunday, November 20, 2022 for trade date Monday, November 21, 2022.

Currently, the Exchanges list the next European-style options contract either on the same day of the expiration of the expiring contract or one business day following the expiration of the expiring contract. Upon implementation of the Rule Amendments, the Exchanges will uniformly list a new options contract two business days prior to the expiration of the expiring option contract for all European-style options contracts listed in Exhibit 1.

Exhibit 1

Contract Title	Rulebook Chapter	Commodity Code
CME		
Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	353A	EX
Weekly Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-4 (European-Style)	353A	EX1-EX4
Options on E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	358A	EW
Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-4 (European-Style)	358A	EW1-EW4
Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)	358A	EYC
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1C-E5C
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1A-E5A
Thursday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1D-E5D

Tuesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1B-E5B
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
Thursday Weekly Options on E-mini Nasdaq-100 Index Futures – Week 1-5 (European-Style)	359A	Q1D-Q5D
Options on E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	359A	QNE
Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)	359A	QN1-QN4
Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1C-Q5C
Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)	361A	MQ1-MQ4
Options on Micro E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	361A	MQE
European Style E-mini® S&P400 Weekly Options	362A	ME3
Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-4	393A	R1E-R4E
Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)	393A	R1A-R5A
Options on E-mini® Russell 2000® Index Futures - End-of-Month	393A	RTM
Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)	393A	R1C-R5C
CBOT		
E-mini Dow Jones Industrial Average Index Weekly Option - week 1	27A	YM1-YM4
E-mini Dow Jones Industrial Average Index End-of-Month Option	27A	EYM

Additionally, CME is expanding the listing schedule for the Tuesday Weekly Options, Thursday Weekly Options, and End-of Month Options on E-mini S&P 500 Index Futures as more specifically described in Exhibit 2 below also effective for trade date on Monday, November 21, 2022 (collectively, the “Rule Amendments”).

Exhibit 2

Contract Title	Rulebook Chapter	Commodity Code	Current Listing Schedule	Expanded Listing Schedule
CME				
Tuesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1B-E5B	2 weekly contracts	<u>5</u> weekly contracts
Thursday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1D-E5D	2 weekly contracts	<u>5</u> weekly contracts

Options on E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	358A	EW	6 monthly contracts	6 monthly contracts <u>and 4 additional months of Mar/Jun/Sep/Dec</u>
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The Rule Amendments are intended to provide greater flexibility for market participants by providing access to expiries on Tuesdays and Thursdays for a five-week period, in sync with related Monday, Wednesday, and Friday expiries. Additionally, new end-of-month expiries will provide market participants with access to European-style contracts over a longer time horizon.

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 release a Special Executive Report (“SER”) regarding these amendments. The SER will also be posted 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, including the expansion of the listing schedule of the Contracts.

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

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

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