

March 7, 2014

**VIA E-MAIL**

Ms. Melissa Jurgens  
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. Notification Regarding Amendments to the Listing Schedule and Increase in the Minimum Number of Out-of-the-Money Strike Prices for Weekly Options on NASDAQ 100 Index and Weekly Options on E-mini NASDAQ 100 Index Futures Contracts.  
CME Submission No. 14-065**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to the listing schedule and increasing the minimum number of out-of-the-money strike prices for the weekly options on the following two (2) contracts effective on Sunday, March 23, 2014 for trade date Monday, March 24, 2014:

1. Options on E-mini NASDAQ 100 Index Futures
2. Options on NASDAQ 100 Index Futures

Product Title	CME Rulebook Chapter	Ticker Symbol
Options on E-mini NASDAQ 100 Index Futures (Weekly)	359A	Week 1: QN1 Week 2: QN2 Week 4: QN4
Options on NASDAQ 100 Index Futures (Weekly)	357A	Week 1: DN1 Week 2: DN2 Week 4: DN4

Options on E-mini NASDAQ 100 Index Futures are listed for trading on CME Globex and Options on NASDAQ 100 Index Futures are listed for trading on CME Globex and the CME trading floor.

The amendments to the listing schedule of two (2) additional weekly options will allow four (4) concurrent weekly Options on NASDAQ 100 Index and E-mini NASDAQ 100 Index Futures to be available for trading.

The minimum number of out-of-the-money strike prices available for trading for Weekly Options on E-mini NASDAQ 100 Index and NASDAQ 100 Index Futures will be increased from 25 to 50 (See Appendix A, attached).

The Research Department and the Legal Department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act").

During the review, we have identified that the new product may have some bearing on the following Core Principles:

- Availability of General Information: The Exchange will publish information on the contracts' specification on its website, together with daily trading volume, open interest and price information. Notice will be made of the contracts' amendments via the distribution of a Special Executive Report which will also be posted on the CME Group website.
- Daily Publication of Trading Information: Trading volume, open interest and price information will be published daily on the Exchange's website and via quote vendors.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange certifies that the amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you require any additional information regarding this action, please contact me at 312-466-7478 or via e-mail at [tim.elliott@cmegroup.com](mailto:tim.elliott@cmegroup.com).

Sincerely,

/s/ Timothy Elliott  
Executive Director and Associate General Counsel

Attachment:  
Appendix A – Rulebook Chapter Amendments (blackline and clean)

## **APPENDIX A**

(Additions are underlined; Deletions are [bracketed] and ~~struck-through~~)

### **Chapter 357A Options on NASDAQ 100 Index Futures**

#### **357A01.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 50 [25] 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 10 without remainder, e.g. 1210, 1220, 1230, etc.

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

#### **359A01.E. Exercise Prices**

##### 3. Options in the European Style Weekly Options Series

At the commencement of trading, the Exchange shall list all exercise prices within 50 [25] 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 10 without remainder, e.g. 1200, 1210, 1220, etc.

(Clean Copy)

**Chapter 357A**  
**Options on NASDAQ 100 Index Futures**

**357A01.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 50 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 10 without remainder, e.g. 1210, 1220, 1230, etc.

**Chapter 359A**  
**Options on E-mini NASDAQ 100 Index Futures**

**359A01.E. Exercise Prices**

3. Options in the European Style Weekly Options Series

At the commencement of trading, the Exchange shall list all exercise prices within 50 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 10 without remainder, e.g. 1200, 1210, 1220, etc.