



## Special Executive Report

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**DATE:** July 25, 2023

**SER#:** 9216

**SUBJECT:** Amendments to the Listing Schedule and Strike Price Listing Schedule of Certain E-Mini Standard and Poor's 500 Futures and Options Contracts

Effective Sunday, August 20, 2023, for trade date Monday, August 21, 2023, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will:

- A. Expand the listing schedule of the E-mini Standard and Poor's 500 Futures and E-mini Standard & Poor's 500 Weekly Options contracts as noted in Table 1.**

**Table 1.**

Expansion of Listing Schedule				
Contract Title	Commodity Code	Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
E-mini Standard and Poor's 500 Futures*	ES	CME 358	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 9 consecutive quarters and 3 additional December contract months	Quarterly contracts (Mar, Jun, Sep, Dec) <b><u>listed for 21 consecutive quarters</u></b>
E-mini Standard and Poor's 500 Weekly Options	EW3	CME 358A	6 weekly contracts listed for week 1, week 2 and week 4 and 13 weekly contracts listed for week 3	6 weekly contracts listed for week 1, week 2 and week 4 and <b><u>12 consecutive weekly contracts, 4 additional quarterly contracts (Mar, Jun, Sep, Dec), and 3 additional Dec contracts listed for week 3</u></b>

\*and related BTIC (Code: EST) and TACO (ESQ)

**B. Expand the strike price listing schedule of certain E-Mini Standard & Poor's Options contracts as noted in Table 2.**

**Table 2.**

<b>Expansion of Strike Price Listing Schedule</b>				
<b>Commodity Code</b>	<b>Product Name</b>	<b>Rulebook Chapter</b>	<b>Current Strike Price Listing Schedule</b>	<b>Expanded Strike Price Listing Schedule</b>
E1A-E5A	E-mini Standard & Poor's 500 Monday Weekly Options - Week 1-5	CME 358A	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment plus dynamic strikes at 5 index point increment.	Strikes listed for 40% above the at-the-money strike and 80% below the at-the-money strike at 100 index point increment. Dynamic strikes at 5 index point increment.
E1B-E5B	E-mini Standard & Poor's 500 Tuesday Weekly Options - Week 1-5		When less than 366 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-money strike at 50 index point increment.	When less than 366 days remain until expiration (DTE), additional strikes listed for 20% above the at-the-money strike and 40% below the at-the-money strike at 50 index point increment.
E1C-E5C	E-mini Standard & Poor's 500 Wednesday Weekly Options - Week 1-5		When less than 96 days remain until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment <b>plus persistent 100 and 2100 strikes.</b>	When less than 96 days remain until expiration (DTE), additional strikes listed for 10% above the at-the-money strike and 20% below the at-the-money strike at 25 index point increment <b>plus persistent 100 and 2100 strikes.</b>
E1D-E5D	E-mini Standard & Poor's 500 Thursday Weekly Options - Week 1-5		When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike at 10 index point increment.	When less than 66 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 14% below the at-the-money strike at 10 index point increment.
EW1-EW4	E-mini Standard & Poor's 500 Weekly Options - Week 1-4		When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.	When less than 10 days remain until expiration (DTE), additional strikes listed for 5% above the at-the-money strike and 10% below the at-the-money strike at 5 index point increment.
EW	E-mini Standard & Poor's 500 EOM Options		For EW3, persistent strikes of 100, 1100, 2100, 3100, 4100, 5100, 6100, 7100, 8100, and 9100	For EW3, persistent strikes of 100, 1100, 2100, 3100, 4100, 5100, 6100, 7100, 8100, and 9100

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