



Special Executive Report

DATE: September 5, 2024

SER#: 9413

SUBJECT: Initial Listing of the Options on Bloomberg Commodity Index Futures Contract

Effective Sunday, September 22, 2024 for trade date Monday, September 23, 2024, and pending all relevant CFTC regulatory review periods, The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") will list the Options on the Bloomberg Commodity Index Futures contract as noted below (the "Contract") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission via CME ClearPort.

Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code
Options on Bloomberg Commodity Index Futures	29B	AW / 70

Exhibit 1 provides the specifications for the Contract. Exhibit 2 provides the applicable Exchange Fees.

Please refer questions on this subject to:

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Please send any risk specific feedback with regard to this product to NewProductMRM@cmegroup.com.

EXHIBIT 1
Contract Specifications

Contract Title	Options on Bloomberg Commodity Index Futures
Underlying Futures Contract / Commodity Codes	Bloomberg Commodity Index Futures / AW / 70
Contract Unit	1 Bloomberg Commodity Index Futures contract
Minimum Price Fluctuation	<p>CME Globex: Premium > 5.00 index points trading in increments of 0.10 index points (\$10.00) Premium ≤ 5.00 index points trading in increments of 0.05 index points (\$5.00)</p> <p>CME ClearPort: 0.01 = \$1.00</p>
Price Quotation	U.S. dollars and cents per index point
Trading and Clearing Hours	<p>CME Globex PreOpen: Sunday 4:00 p.m. Central Time/CT – Monday 8:15 a.m. CT; Monday – Thursday 4:45 p.m. CT – Tuesday - Friday 8:15 a.m. CT</p> <p>CME Globex: Monday - Friday 8:15 a.m. - 1:30 p.m. CT daily with a maintenance period from 4:00 p.m. CT - 5:00 p.m. CT</p> <p>CME ClearPort: Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday - Thursday from 5:45 p.m. - 6:00 p.m. CT</p>
CME Globex / CME ClearPort Code	AW / 70
Listing Schedule	4 nearest quarterly months, and 1 additional December
Initial Listing	December 2024, March 2025, June 2025, September 2025, December 2025
Termination of Trading	Trading terminates at 1:30 p.m. CT on the 3rd Wednesday of the contract month.
Rulebook Chapter	CBOT 29B
CME Globex Matching Algorithm	F- FIFO
Minimum Block Level / Reporting Window	50 contracts – subject to a 5 minute reporting window
Strike Price Listing Schedule	<p>When listed, strikes listed for 25% above and 25% below the at-the-money strike at 2 index point increment, and dynamic strikes at 0.25 index point increment.</p> <p>When less than 90 days remaining until expiration (DTE), strikes listed for 15% above and 15% below the at-the-money strike at 1 index point increment.</p> <p>When less than 60 days remaining until expiration (DTE), strikes listed for 10% above and 10% below the at-the-money strike at 0.5 index point increment.</p> <p>When less than 30 days remaining until expiration (DTE), strikes listed for 5% above and 5% below the at-the-money strike at 0.25 index point increment.</p>

Exercise Style	European
Settlement Method	Exercise into Financial Futures

EXHIBIT 2
Exchange Fees

Level	Account Owner	Execution Type	Venue/Transaction Type	Executed with <6 months to expiration	Executed with 6-12 months to expiration	Executed with 13+ months to expiration
1	Individual Members	Member Account Owner	CME Globex	\$0.20	\$0.40	\$0.80
			EFPIEFR Block	\$0.30	\$0.60	\$1.20
	Individual Delegates	Delegate Trading Own Account	CME Globex	\$0.20	\$0.40	\$0.80
			EFPIEFR Block	\$0.30	\$0.60	\$1.20
Equity Members (Individual Equity members, Clearing Equity Member Firms and Equity Member Firms)						
2	Rule 106.J Equity Member Firms Rule 106.I Affiliate Equity Member Firms Individual Equity Members (Other Member/Delegate executing trade) Clearing Equity Member Firms Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate	Member or Delegate	CME Globex	\$0.20	\$0.40	\$0.80
			EFPIEFR Block	\$0.30	\$0.60	\$1.20
		Non-Member	CME Globex	\$0.20	\$0.40	\$0.80
			EFPIEFR Block	\$0.30	\$0.60	\$1.20
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	CME Globex	\$0.20	\$0.40	\$0.80
			EFPIEFR Block	\$0.30	\$0.60	\$1.20
Trading Members (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)						
3	Individual Non-Equity Members (Other Member/Delegate executing trade) Clearing Non-Equity Member Firms Rule 106.H. Member Firms Rule 106.I. Affiliate Trading Member Firms (w/ an owned seat)	Member, Delegate or Non-Member	CME Globex	\$0.32	\$0.64	\$1.28
			EFPIEFR Block	\$0.42	\$0.84	\$1.68
	Individual Delegates (Other Member/Delegate executing trade)	Member, Delegate or Non-Member	CME Globex	\$0.32	\$0.64	\$1.28
			EFPIEFR Block	\$0.42	\$0.84	\$1.68

Level	Account Owner	Execution Type	Venue/Transaction Type	Executed with <6 months to expiration	Executed with 6-12 months to expiration	Executed with 13+ months to expiration
	Rule 106.I. Affiliate Trading Member Firms (w/ a leased seat)					
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	CME Globex	\$0.32	\$0.64	\$1.28
			EFP EFR Block	\$0.42	\$0.84	\$1.68
Electronic Corporate Member Firms						
4	Rule 106.R Electronic Corporate Member Firms (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$0.32	\$0.64	\$1.28
			CME Globex - BTIC	\$0.42	\$0.84	\$1.68
Non-Members						
5	International Incentive Program (IIP) International Volume Incentive Program (IVIP) (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$0.75	\$1.50	\$3.00
			CME Globex - BTIC	\$0.80	\$1.60	\$3.20
	Latin American Fund Manager Incentive Program (FMIP) (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$0.75	\$1.50	\$3.00
			CME Globex - BTIC	\$0.80	\$1.60	\$3.20
	Non-Members	N/A	CME Globex	\$0.75	\$1.50	\$3.00
			EFP EFR Block	\$0.80	\$1.60	\$3.20

Processing Fees	Fee
Exchange Fees for Non-Trades (Member/Delegate/Non-Member)	\$0.10/\$0.25/\$0.55
Exchange Fees for Non-Trades - Expired Options	\$0.10
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.06
Facilitation Fee	\$0.40