

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-196 (3 of 5)

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

Filing as a: **DCM** **SEF** **DCO** **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 05/20/24 **Filing Description:** Amendments to the Listing Schedule of Certain CME and CBOT Commodity Index Futures and Swap Contracts and Amendments to the Related Exchange Fees

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

Official Product Name:

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.

May 20, 2024

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 Certain CME and CBOT Commodity Index Futures and Swap Contracts and Amendments to the Related Exchange Fees.
CME Submission No. 24-196 (3 of 5)**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc., in its capacities as both a derivatives clearing organization (“DCO”) and a designated contract market (“DCM”) (“CME”), and The Board of Trade of the City of Chicago, Inc. (“CBOT”), in its capacity of a DCM, (collectively, the “Exchanges”) are certifying to the Commission:

- (1) amendments to the listing schedule of certain commodity index futures and swap contracts as described below in Tables 1., 2., and 3. below (collectively, the “Contracts”) effective on trade date Monday, June 17, 2024.
- (2) *effective immediately*, the contract months noted in Table 3. below will be delisted for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort. There is no open interest in the delisted contract months.
- (3) amendments to CBOT Chapters 29 and 29D to delete references to the listing schedule of these contracts from the product chapters and insert the listing schedule in the related contract specifications to align with other CME and CBOT products effective on trade date Monday, June 17, 2024 (see Exhibit A).
- (4) amendments to the fee schedule for the Contracts effective on trade date Monday, June 17, 2024 (see Exhibit B) (collectively, the “Rule Amendments”).

Table 1. CME DCO

Contract Title	CME ClearPort Code	CME Globex Code	Rulebook Chapter	Current Listing Schedule	Amended Listing Schedule
S&P GSCI ER Index Swaps (Cleared OTC)	SES	SES	CME 415A	4 consecutive monthly contracts	4 quarterly months and 1 additional December contract month [Previously-listed monthly contract months (July 2024 and August 2024) will remain available for trading and clearing until expiration]
S&P GSCI Enhanced ER Index Swaps (Cleared OTC)	RRE	N/A	CME 415B	4 consecutive monthly contracts	4 quarterly months and 1 additional December contract month [Previously-listed monthly contract months (July 2024 and August 2024) will remain available for trading and clearing until expiration]
Bloomberg Commodity Index Swaps (Cleared OTC)	DGS	N/A	CBOT 29A	4 consecutive monthly contracts	4 quarterly months and 1 additional December contract month [Previously-listed monthly contract months (July 2024 and August 2024) will remain available for trading and clearing until expiration]

Table 2. CME DCM

Contract Title	CME ClearPort Code	CME Globex Code	Rulebook Chapter	Current Listing Schedule	Amended Listing Schedule
S&P GSCI ER Index Futures	GA	GIE	CME 415	4 consecutive monthly contracts	4 quarterly months and 1 additional December contract month [Previously-listed monthly contract months (July 2024 and August 2024) will remain available for trading and clearing until expiration]

Table 3. CBOT DCM

Contract Title	CME ClearPort Code	CME Globex Code	Rulebook Chapter	Current Listing Schedule	Amended Listing Schedule	Delisted Contract Months
Bloomberg Commodity Index Futures	70	AW	CBOT 29	4 quarterlies plus 4 months of December	4 quarterly months and 1 additional December contract month	December 2025, December 2026, and December 2027
Bloomberg Roll Select Commodity Index Futures	DRS	DRS	CBOT 29D	4 consecutive monthly contracts	4 quarterly months and 1 additional December contract month [Previously-listed monthly contract months (July 2024 and	N/A

					August 2024) will remain available for trading and clearing until expiration]	
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The Exchanges are implementing the Rule Amendments to more appropriately align the listing schedule with other CME and CBOT commodity index products.

The Exchanges reviewed the DCO and DCM 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:

DCO Core Principles:

Public Information: CME shall disseminate a Special Executive Report (“SER”) regarding the Rule Amendments. The SER will also be posted on the CME Group website.

DCM Core Principles:

Emergency Authority: As there is no open interest in any of the contract months to be delisted, there will be no market disruption related to their delisting.

Availability of General Information: The Exchanges will release a Special Executive Report (“SER”) regarding the Rule 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 Contract.

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

Execution of Transactions: Following the implementation of the Rule Amendments, the Exchanges will continue to provide a competitive, open, and efficient market and mechanism for executing transactions that protects the price discovery process of trading for 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 Rule Amendments.

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 (312) 466-7478 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Timothy Elliott
 Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A - Amendments to CBOT Rulebook Chapters 29 & 29D (blackline format)
Exhibit B - CME & CBOT Exchange Fees (Current and Amended Fees with Amended Fees Highlighted)

Exhibit A

CBOT Rulebook

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

Chapter 29

Bloomberg Commodity Index Futures

29102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

~~Trading in Bloomberg Commodity IndexSM futures is regularly conducted in four months – March, June, September and December. The first four quarterly contracts and the next four December contracts shall be listed, such that at any time there will be five two December expiries and the nearest March, June and September expirations. Notwithstanding the foregoing, the number of months open for trading at a given time shall be determined by the Exchange.~~

[Remainder of Rule is unchanged.]

Chapter 29D

Bloomberg Roll Select Commodity IndexSM Futures

29D102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

~~Trading in Bloomberg RSCI futures is regularly conducted in the first four nearest calendar months – March, June, September, and December. The first four quarterly contracts and the next December contract shall be listed, such that at any time there will be two December expiries and the nearest March, June, and September expirations. Notwithstanding the foregoing, the number of months open for trading at a given time shall be determined by the Exchange.~~

[Remainder of Rule is unchanged.]

Exhibit B
Exchange Fees

CME

Membership Type	Venue/Transaction Type	CURRENT		AMENDED		
		S&P GSCI Swaps [Product Codes: SES/RRE]	S&P GSCI Excess Return Futures [Product Code: GA]	Executed with < 6 months to expiration	Executed with 6–12 months to expiration	Executed with 13+ months to expiration
Individual Members Clearing Members Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Members & Rule 106.I Qualified Affiliates Rule 106.S Member Funds	CME Globex	N/A	\$1.00	\$1.00	\$2.00	\$4.00
	EFP EFR Block BTIC	\$1.80	\$1.50	\$1.25	\$2.50	\$5.00
	Delivery	\$1.20	\$1.00	\$1.20		
	Exe Asn Future From	\$1.20	\$1.05	\$1.20		
Rule 106.D Lessees Rule 106.F Employees	CME Globex	N/A	\$1.00	\$1.00	\$2.00	\$4.00
	EFP EFR Block BTIC	\$1.80	\$1.50	\$1.25	\$2.50	\$5.00
	Delivery	\$1.20	\$1.00	\$1.20		
	Exe Asn Future From	\$1.20	\$1.05	\$1.20		
Rule 106.R Electronic Corporate Members <i>(For other than CME Globex - Non-Member rates apply)</i>	CME Globex	N/A	\$1.00	\$1.00	\$2.00	\$4.00
	CME Globex – BTIC	N/A	\$1.50	\$1.25	\$2.50	\$5.00
Rule 106.H and 106.N Firms	CME Globex	N/A	\$1.00	\$1.00	\$2.00	\$4.00
	EFP EFR Block BTIC	\$1.80	\$1.50	\$1.25	\$2.50	\$5.00
	Delivery	\$1.20	\$1.00	\$1.20		
	Exe Asn Future From	\$1.20	\$1.05	\$1.20		
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants <i>(For other than CME Globex - Non-Member rates apply)</i>	CME Globex	N/A	\$1.00	\$1.00	\$2.00	\$4.00
	CME Globex - BTIC	N/A	\$1.50	\$1.75	\$3.50	\$7.00
Latin America Fund Manager Incentive Program (FMIP) Participants <i>(For other than CME Globex - Non-Member rates apply)</i>	CME Globex	N/A	\$1.00	\$1.00	\$2.00	\$4.00
	CME Globex - BTIC	N/A	\$1.50	\$1.75	\$3.50	\$7.00
Members Trading Outside of Division <i>(For other than CME Globex During ETH - Non-Member rates apply)</i>	CME Globex During ETH Only	N/A	\$1.00	\$1.00	\$2.00	\$4.00
Non-Members	CME Globex	N/A	\$1.00	\$1.00	\$2.00	\$4.00
	EFP EFR Block BTIC	\$1.80	\$1.50	\$1.75	\$3.50	\$7.00

	Delivery	\$1.20	\$1.00	\$1.20
	Exe Asn Future From	\$1.20	\$1.05	\$1.20

CBOT

Level	Account Owner	Execution Type	Venue/Transaction Type	CURRENT		AMENDED		
				Bloomberg Commodity Index Futures [Product Code: 70]	Bloomberg Commodity Index Swaps [Product Code: DGS]	Executed with < 6 Months to expiration	Executed with 6–12 months to expiration	Executed with 13+ months to expiration
Individual Member								
1	Individual Members	Member Account Owner	CME Globex	\$0.20	N/A	\$0.20	\$0.40	\$0.80
			EFP EFR Block BTIC	\$0.25	\$0.25	\$0.30	\$0.60	\$1.20
	Individual Delegates	Delegate Trading Own Account	CME Globex	\$0.25	N/A	\$0.20	\$0.40	\$0.80
			EFP EFR Block BTIC	\$0.30	\$0.30	\$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	Member or Delegate	CME Globex	\$0.20	N/A	\$0.20	\$0.40	\$0.80
	Rule 106.I Affiliate Equity Member Firms		EFP EFR Block BTIC	\$0.25	\$0.25	\$0.30	\$0.60	\$1.20
	Individual Equity Members <i>(Other Member/Delegate executing trade)</i>	Non-Member	CME Globex	\$0.21	N/A	\$0.20	\$0.40	\$0.80
	Clearing Equity Member Firms		EFP EFR Block BTIC	\$0.30	\$0.30	\$0.30	\$0.60	\$1.20
	Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate		CME Globex	\$0.21	N/A	\$0.20	\$0.40	\$0.80
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	EFP EFR Block BTIC	\$0.30	\$0.30	\$0.30	\$0.60	\$1.20
	CME Globex		\$0.21	N/A	\$0.20	\$0.40	\$0.80	
Trading Members (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)								
3	Individual Non-Equity Members <i>(Other Member/Delegate executing trade)</i>	Member, Delegate or Non-Member	CME Globex	\$0.32	N/A	\$0.32	\$0.64	\$1.28
	Clearing Non-Equity Member Firms		EFP EFR Block BTIC	\$0.42	\$0.42	\$0.42	\$0.84	\$1.68
	Rule 106.H. Member Firms		CME Globex	\$0.36	N/A	\$0.32	\$0.64	\$1.28
	Rule 106.I. Affiliate Trading Member Firms <i>(w/ an owned seat)</i>	Member, Delegate or Non-Member	EFP EFR Block BTIC	\$0.45	\$0.45	\$0.42	\$0.84	\$1.68
	Individual Delegates <i>(Other Member/Delegate executing trade)</i>		CME Globex	\$0.32	N/A	\$0.32	\$0.64	\$1.28
	Rule 106.I. Affiliate Trading Member Firms <i>(w/ a leased seat)</i>	Member, Delegate or Non-Member	EFP EFR Block BTIC	\$0.42	\$0.42	\$0.42	\$0.84	\$1.68
	Rule 106.S. Family of Funds Trading Member Firms		CME Globex	\$0.32	N/A	\$0.32	\$0.64	\$1.28
			EFP EFR Block BTIC	\$0.42	\$0.42	\$0.42	\$0.84	\$1.68
Electronic Corporate Member Firm								
4	Rule 106.R Electronic Corporate Member Firms <i>(For other than CME Globex – See Non-Members)</i>	Member, Delegate or Non-Member	CME Globex	\$0.32	N/A	\$0.32	\$0.64	\$1.28
			CME Globex – BTIC	\$0.45	N/A	\$0.42	\$0.84	\$1.68

Level	Account Owner	Execution Type	Venue/Transaction Type	CURRENT		AMENDED		
				Bloomberg Commodity Index Futures [Product Code: 70]	Bloomberg Commodity Index Swaps [Product Code: DGS]	Executed with < 6 Months to expiration	Executed with 6–12 months to expiration	Executed with 13+ months to expiration
Non-Members								
5	International Incentive Program (IIP)	Member, Delegate or Non-Member	CME Globex	\$1.00	N/A	\$0.75	\$1.50	\$3.00
	International Volume Incentive Program (IVIP) (For other than CME Globex – See Non-Members)		CME Globex – BTIC	\$1.25	N/A	\$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	\$1.00	N/A	\$0.75	\$1.50	\$3.00
			CME Globex – BTIC	\$1.25	N/A	\$0.80	\$1.60	\$3.20
	Non-Members	N/A	CME Globex	\$1.00	N/A	\$0.75	\$1.50	\$3.00
			EFP EFR Block BTIC	\$1.25	\$1.32	\$0.80	\$1.60	\$3.20

Level	Account Owner	Execution Type	Venue/Transaction Type	CURRENT	AMENDED		
				Bloomberg Roll Select Commodity Index Futures [Product Code: DRS]	Executed with < 6 Months to expiration	Executed with 6–12 months to expiration	Executed with 13+ months to expiration
Individual Member							
1	Individual Members	Member Account Owner	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
			EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
	Individual Delegates	Delegate Trading Own Account	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
			EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
Equity Members (Individual Equity members, Clearing Equity Member Firms and Equity Member Firms)							
2	Rule 106.J Equity Member Firms	Member or Delegate	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
	Rule 106.I Affiliate Equity Member Firms		EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
	Individual Equity Members (<i>Other Member/Delegate executing trade</i>)	Non-Member	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
	Clearing Equity Member Firms		EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
	Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate		CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
	Rule 106.S. Family of Funds Equity Member Firms		EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
Trading Members (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)							
3	Individual Non-Equity Members (<i>Other Member/Delegate executing trade</i>)	Member, Delegate or Non-Member	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
	Clearing Non-Equity Member Firms		EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
	Rule 106.H. Member Firms	Member, Delegate or Non-Member	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
	Rule 106.I. Affiliate Trading Member Firms (<i>w/ an owned seat</i>)		EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
	Individual Delegates (<i>Other Member/Delegate executing trade</i>)		CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
	Rule 106.I. Affiliate Trading Member Firms (<i>w/ a leased seat</i>)		EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00
Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00	
		EFPI EFR Block BTIC	\$1.50	\$1.00	\$2.00	\$4.00	
Electronic Corporate Member Firm							
4	Rule 106.R Electronic Corporate Member Firms (<i>For other than CME Globex – See Non-Members</i>)	Member, Delegate or Non-Member	CME Globex	\$1.00	\$0.75	\$1.50	\$3.00
			CME Globex – BTIC	\$1.50	\$1.00	\$2.00	\$4.00
Non-Members							

Level	Account Owner	Execution Type	Venue/Transaction Type	CURRENT	AMENDED		
				Bloomberg Roll Select Commodity Index Futures [Product Code: DRS]	Executed with < 6 Months to expiration	Executed with 6–12 months to expiration	Executed with 13+ months to expiration
5	International Incentive Program (IIP)	Member, Delegate or Non-Member	CME Globex	\$1.01	\$1.25	\$2.50	\$5.00
	International Volume Incentive Program (IVIP) <i>(For other than CME Globex – See Non-Members)</i>		CME Globex – BTIC	\$1.51	\$1.50	\$3.00	\$6.00
	Latin American Fund Manager Incentive Program (FMIP) <i>(For other than CME Globex – See Non-Members)</i>	Member, Delegate or Non-Member	CME Globex	\$1.01	\$1.25	\$2.50	\$5.00
			CME Globex – BTIC	\$1.51	\$1.50	\$3.00	\$6.00
	Non-Members	N/A	CME Globex	\$1.01	\$1.25	\$2.50	\$5.00
			EFP EFR Block BTIC	\$1.51	\$1.50	\$3.00	\$6.00