

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-448

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/16/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of October 7, 2024)

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.

- | | | |
|--------------------------|---------------------------------------|------------|
| <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 |

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

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

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

Rule Numbers: See filing.



Timothy Elliott
Managing Director and Chief Regulatory Counsel
Legal Department

October 16, 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(d) Notification. The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.
CBOT Submission No. 24-448**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions made effective during the week of October 7, 2024.

On October 11, 2024, the Exchange issued Special Executive Report (“SER”) 9414R superseding SER 9414 dated August 28, 2024 to correct the Exchange fees of the Chicago Wheat – European Milling Wheat Spread Futures and KC HRW Wheat – European Milling Wheat Spread Futures contracts. The corrected Exchange fees are provided in blackline format in Exhibit A below. No other changes have been made to the original SER.

If you require any additional information, 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

Attachment: Exhibit A – SER 9414R

Exhibit A



Special Executive Report

DATE: October 11, 2024
SER#: 9414R
SUBJECT: **Reminder: Initial Listing of the Chicago Wheat – European Milling Wheat Spread Futures and KC HRW Wheat – European Milling Wheat Spread Futures Contracts**

Please be reminded that effective Sunday, October 13, 2024 for trade date Monday, October 14, 2024, The Board of Trade of the City of Chicago, Inc. will list the Chicago Wheat – European Milling Wheat Spread Futures and KC HRW Wheat – European Milling Wheat Spread Futures contracts for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort. Also, please note that SER 9414R supersedes SER 9414 dated August 28, 2024 to correct the Exchange fees of the Contracts. The corrected Exchange fees are provided in blackline format below. No other changes have been made to the original SER.

Effective Sunday, October 13, 2024 for trade date Monday, October 14, 2024, and pending all relevant Commodity Futures Trading Commission (“CFTC”) regulatory review periods, The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) will list the Chicago Wheat – European Milling Wheat Spread Futures and KC HRW Wheat – European Milling Wheat Spread Futures contracts (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort.

Contract Title	Chicago Wheat – European Milling Wheat Spread Futures	KC HRW Wheat – European Milling Wheat Spread Futures
Commodity Code	CWD	KWD
Trading Unit	50 metric tons	
Price Quotation	U.S. dollars and cents per metric ton	
Minimum Price Fluctuation	\$0.25 per metric ton (\$12.50 per contract)	
Listing Schedule	Five contract months in the March, May, September, and December cycle	
Initial Listing	December 2024, March 2025, May 2025, September 2025, and December 2025	
Settlement Method	Financially Settled	
Final Settlement	European Milling Wheat Futures relevant contract month settlement price converted to U.S. dollars using the mid-rate of the WM/Refinitiv 6:30 p.m. Central European Time (CET) Intraday Spot Rate for EUR/USD minus the relevant contract month Chicago Wheat daily marker converted into	European Milling Wheat Futures relevant contract month settlement price converted to U.S. dollars using the mid-rate of the WM/Refinitiv 6:30 p.m. Central European Time (CET) Intraday Spot Rate for EUR/USD minus the relevant contract month KC HRW Wheat daily marker converted into metric tons on the last trading day

	metric tons on the last trading day for the contract, rounded to the nearest 1 cent.	for the contract, rounded to the nearest 1 cent.
Termination of Trading	Trading ends at 6:30 p.m. Central European Time (CET) on the 15 th calendar day of the month preceding the contract month. If that is not a business day for both the Exchange and Euronext Paris S.A., the last trading day will be the first business day following the 15 th calendar day.	
Daily Settlement	VWAP of trades in the spread contract, settled at 6:30 p.m. Central European Time (CET)	
Trading Hours and Clearing Hours	CME Globex Pre-Open: Sunday: 4:00 p.m. – 7:00 p.m. Central Time (CT) Monday – Thursday: 4:45 p.m. – 7:00 p.m. CT and Monday – Friday: 8:00 a.m. – 8:30 a.m. CT CME Globex: Sunday - Friday, 7:00 p.m. - 7:45 a.m. CT and Monday - Friday, 8:30 a.m. - 1:20 p.m. CT 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	
Block Trade Minimum Quantity and Reporting Window	5 contracts subject to a 15-minute reporting window.	

CBOT will concurrently commence publishing daily markers for the Chicago Wheat (code: CW1) and KC HRW Wheat (code: KW1) which will represent transactions for each product during 6:20 p.m. to 6:30 p.m. Central European Time (CET). These markers align with the settlement time of Euronext's European Milling Wheat Futures contract.

Exchange Fees

Level	Account Owner	Execution Type	Venue/ Transaction Type	Fee
1	Individual Members	Member Account Owner	CME Globex	\$1.20
			EFR	\$2.32
			Block	\$2.12
	Individual Delegates	Delegate Trading Own Account	CME Globex	\$1.27
			EFR	\$2.47
			Block	\$2.27
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	\$1.20
			EFR	\$2.32
			Block	\$2.12
		Non-Member	CME Globex	\$1.30
			EFR	\$2.24 \$2.32
			Block	\$2.04 \$2.12
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	CME Globex	\$1.30
			EFR	\$2.24 \$2.32
			Block	\$2.04 \$2.12

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	\$1.40
			EFR	\$2.40
			Block	\$2.40
	Individual Delegates (Other Member/Delegate executing trade) Rule 106.I. Affiliate Trading Member Firms (w/ a leased seat)	Member, Delegate or Non- Member	CME Globex	\$1.45
			EFR	\$2.45
			Block	\$2.45
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non- Member	CME Globex	\$1.40
			EFR	\$2.40
			Block	\$2.40

Level	Account Owner	Execution Type	Venue/ Transaction Type	Exchange Fee
Electronic Corporate Member Firm				
4	Rule 106.R Electronic Corporate Member Firms (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$1.45
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	\$1.90
	Latin American Fund Manager Incentive Program (FMIP) (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	\$1.90
	Non-Members	N/A	CME Globex	\$1.90
			EFR	\$2.75
			Block	\$2.75

Processing Fees	Fee
Exchange Fees for Non-Trades (Member/Delegate/Non-Member)	\$1.00
Exchange Fees for Non-Trades - Expired Options	\$0.10
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.06
Facilitation Fee	\$0.40

Please send any risk specific feedback with regard to these products to NewProductMRM@cmegroup.com.

Please refer any questions on this subject to:

Eric Hasham eric.hasham@cmegroup.com
Alison Coughlin alison.coughlin@cmegroup.com

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