

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 24-421 (2 of 3)

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

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

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 10/22/24 **Filing Description:** Expansion of the Listing Schedule for Certain Commodity Index Futures, Options, and Swaps Contracts

**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 checked="" 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 type="checkbox"/>            | Notification  | § 40.6(d)            |

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

**Rule Numbers:** See filing.

October 22, 2024

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
 Office of the Secretariat  
 Commodity Futures Trading Commission  
 Three Lafayette Centre  
 1155 21<sup>st</sup> Street, N.W.  
 Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Expansion of the Listing Schedule for  
 Certain Commodity Index Futures, Options, and Swaps Contracts.  
 CME Submission No. 24-421 (2 of 3)**

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”) (collectively, the “Exchanges”) are certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the expansion of the listing schedule of certain commodity index futures, options, and swap contracts as more specifically described in Table 1. below effective on Sunday, November 17, 2024, for trade date Monday, November 18, 2024 (collectively, the “Rule Amendments”).

**Table 1.**

<b>Contract Title</b>	<b>CME ClearPort Code</b>	<b>CME Globex Code</b>	<b>BTIC Code</b>	<b>Rulebook Chapter</b>	<b>Current Listing Schedule</b>	<b>Expanded Listing Schedule</b>
S&P-GSCI ER Index Futures	GA	GIE	GIT	CME 415	4 March Quarterly Months and 1 December	<u>5</u> March Quarterly Months and 1 December
Bloomberg Commodity Index Futures	70	AW	AWT	CBOT 29		
Options on Bloomberg Commodity Index Futures	70	AW	N/A	CBOT 29B		
Bloomberg Roll Select Commodity Index Futures	DRS	DRS	DRT	CBOT 29D		

Bloomberg Commodity Index Swaps (Cleared OTC)	DGS	N/A	DGT	CBOT 29A (CME DCO)		
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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 expansion of the listing schedule of the Contracts may have some bearing on the following Core Principles:

**DCO**

- **Public Information:** CME will issue release a Special Executive Report (“SER”) to the marketplace regarding the Rule Amendments in advance of the effective date. The SER will also be posted on the CME Group website.

**DCM**

- **Availability of General Information:** The Exchanges will issue an SER to the marketplace regarding the Rule Amendments in advance of the effective date. The SER will also be posted on the CME Group website.
- **Daily Publication of Trading Information:** The Exchanges will continue to comply with this Core Principle by making public daily information on settlement prices, volume, open interest, and opening and closing ranges for the Contracts which will be published daily on the Exchanges’ website.
- **Compliance with Rules:** The Exchanges shall continue its normal practice to establish, monitor, and enforce compliance with the rules of the Contracts, including the expansion of the listing schedule of the Contracts.
- **Execution of Transactions:** The Exchanges will continue its current practice of providing a competitive, open, and efficient market mechanism for executing transactions in the Contracts, including the expansion of the listing schedule of 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 proposal.

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](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Timothy Elliott  
Managing Director and Chief Regulatory Counsel