

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 18-302

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): July 9, 2018 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of July 2, 2018

**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.

July 9, 2018

**VIA ELECTRONIC PORTAL**

Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**RE: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.  
CME Submission No. 18-302**

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 July 2, 2018.

Effective Sunday, July 1, 2018, for trade date Monday, July 2, 2018, the Exchange reduced the minimum price fluctuation of the S&P 500 Total Return Index Futures Contract. The marketplace was alerted of this change via SER# 8158, which is attached hereto as Exhibit A.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER# 8158

## EXHIBIT A



### Special Executive Report

**DATE:** June 11, 2018  
**SER#:** 8158  
**SUBJECT:** Reduction of Minimum Price Fluctuation of the S&P 500 Total Return Index Futures Contract and BTIC on the Contract

Effective Sunday, July 1, 2018, for trade date Monday, July 2, 2018, Chicago Mercantile Exchange Inc. ("CME", the "Exchange") will reduce the minimum price fluctuation of the S&P 500 Total Return Index Futures contract as noted in the table below:

Contract Title	Rulebook Chapter	CME ClearPort Code	Clearing Code	BTIC Code	Current Minimum Price Fluctuation	Reduced Minimum Price Fluctuation Effective Trade Date July 2, 2018
S&P 500 Total Return Index Futures	357	TRI	TRI	TRB	0.5 Index point = \$12.50  BTIC: 0.1 Index point = \$2.5	0.25 Index point = \$6.25  BTIC: 0.05 Index point = \$1.25

The related amendments to the CME Rulebook are provided in Appendix A in blackline format.

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendment of the Contract during the week of July 9, 2018, via the weekly notification procedures set forth in Part 40 in the CFTC Regulations.

Please refer questions to:

Richard Co                            [richard.co@cmegroup](mailto:richard.co@cmegroup)                            312 930 3227  
Lucy Wang                            [lucy.wang@cmegroup.com](mailto:lucy.wang@cmegroup.com)                            312 648 5478

#### **Appendix A CME Rulebook Chapter 357**

#### **S&P 500 Total Return Index Futures (additions underlined; deletions ~~struck through~~)**

**35706. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS**

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B

**35706.A. BTIC Block Trade Requirements**

BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC block trade executed on a given Trading Day on or before the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the current Trading Day. For a BTIC block trade executed on a given Trading Day after the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the next Trading Day.

**35706.B. Price Assignment Procedure for BTIC Futures**

The price of a BTIC transaction shall be determined by the Exchange at 3:45 p.m. (or within 45 minutes after the close of the Primary Listing Exchange in the case of an early scheduled close of the Primary Listing Exchange). Such price determination shall be deemed final.

Where an order for a BTIC block trade would result in a futures price lower than the respective 20% Price Limit (Rule CCC02.I.), such BTIC block trade order shall be cancelled.

**35706.C. BTIC Order Minimum Price Increment**

The minimum price increment shall be ~~[0.40]~~ **0.05** Index points, equal to ~~[\$2.50]~~ **\$1.25** per contract, for any basis adjustment that is applied to an Index closing price to establish a BTIC transaction price.

**Chapter 5**  
**Trading Qualifications and Practices**  
**Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table**

Outright					Spreads	
Instrument Name	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks	NRR: Globex Format	NRR: Minimum Outright Ticks
BTIC on S&P 500 Total Return Index Futures	TRB	3 index points	300	<del>60</del> <sup>30</sup>	N/A	N/A