

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 18-376

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): August 27, 2018 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of August 20, 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.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

August 27, 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. 18-376**

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 August 20, 2018.

On August 21, 2018, the Exchange made administrative amendments to CME Rule 36901. (“Contract Specifications”) to clarify trading unit and minimum increment rules. In addition, the Exchange made a non-substantive amendment to CME Rule 36906. (“Basis Trade at Index Close (“BTIC”) Transactions”) to appropriately insert and relocate language regarding BTIC transactions into the Rule from a footnote in Rule 36901. The amendments to the CME Rulebook are attached hereto, in blackline format, 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.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – CME Rulebook Chapter 369

EXHIBIT A

CME Rulebook Chapter 369

E-mini Standard and Poor's Select Sector™ Stock Index Futures

36901. CONTRACT SPECIFICATIONS

Each E-mini S&P Select Sector Stock Index futures contract shall be as specified ~~constructed per the specifications included~~ in the table below.

	E-mini S&P Select Sector Stock Index Futures Contract Title	Trading Unit [(Contract Multiplier) & Currency] (US dollars per Index point per Contract)	Minimum Price Increment or Tick Size¹(Fraction of Index point (and US dollars per Contract))
1	E-mini Consumer Discretionary Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
2	E-mini Consumer Staples Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
3	E-mini Energy Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
4	E-mini Financial Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
5	E-mini Health Care Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
6	E-mini Industrial Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
7	E-mini Materials Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
8	E-mini Technology Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
9	E-mini Utilities Select Sector Futures	[\$]100.00 [(USD)]	0.10 [Index Points] (\$10.00)
10	E-mini Real Estate Select Sector Futures	[\$]250.00 [(USD)]	0.05 [Index Points] ([\$]12.50)

36906. BASIS TRADE AT INDEX CLOSE (“BTIC”) TRANSACTIONS

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

36906.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 underlying primary securities market, 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 underlying primary securities market, the corresponding futures price shall be made by reference to the Index closing value for the next Trading Day.

36906.B. BTIC Price Assignment Procedures

¹-See Rule 36906.C. (BTIC Orders Minimum Price Increment) for information on the minimum price increment or Tick Size for BTIC Transactions. BTIC trades that are completed are based on the closing stock index value, and will be cleared in price increments of 0.01 index points, because the underlying stock price index is reported to a two decimal place level of precision.

The futures 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 securities market in the case of an early scheduled close of the primary securities market). Such price determination shall be deemed final.

36906.C. BTIC Minimum Price Increment

The valid basis or price increment applied to the Index closing value to establish the BTIC futures price must be stated in full tick increments of 0.10 index points for all E-mini S&P Select Sector Stock Index futures except for the E-mini S&P Financial Select Sector Stock Index futures and E-mini Real Estate Select Sector Stock Index futures where the basis or price increment applied to the index close to establish the BTIC futures price must be stated in a full tick increments of 0.05 index points.

On any Business Day, BTIC transactions in a futures contract are made on the basis of that day's closing value of the corresponding S&P Select Sector Stock Index value. Such Index closing value is reported to two decimal places of precision. Accordingly, any futures contract position bought or sold through a BTIC transaction shall be cleared in minimum price increment of 0.01 Index points.