

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-340

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

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/07/23 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of July 31, 2023

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 |

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 7, 2023

VIA ELECTRONIC PORTAL

Mr. 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. 23-340**

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 effective during the week of July 31, 2023.

Effective August 1, 2023, the Exchange amended the transaction fees for the CME Metro Area Housing Index Futures and CME Composite Housing Index Futures contract. The marketplace was alerted of the amendments via Special Executive Report (“SER”) 9227, which is attached hereto as Exhibit A.

Should you have any questions concerning the above, 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 – SER 9227

Exhibit A



Special Executive Report

DATE: July 19, 2023

SER#: 9227

SUBJECT: CME Metro Area Housing Index Futures and CME Composite Housing Index Futures Contracts (Case Shiller Housing Index) Transaction Fee Amendments Effective August 1, 2023

Effective August 1, 2023, Chicago Mercantile Exchange Inc. ("CME") will amend the transaction fees for the CME Metro Area Housing Index Futures and CME Composite Housing Index Futures contracts (collectively, the "Case Schiller Housing Index Futures") as set forth in the table below.

Transaction fees for the **CASE SCHILLER HOUSING INDEX FUTURES** will be adjusted as follows:

Fees are charged per side (both buy and sell side) per contract.	Venue/Transaction Type	CURRENT	NEW
		Case Schiller Housing Index	Case Schiller Housing Index
		Futures	Futures
Individual Members Clearing Equity Member Firms Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Member Firms & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	Delivery	\$0.09	\$0.09
	Globex	\$0.37	\$0.39
	EFP EFR Block BTIC ⁽¹⁾ TAS ⁽²⁾	\$1.84	\$1.90
	Exercise Assign Future From	\$0.14	\$0.14
Rule 106.D Lessees Rule 106.F Employees	Delivery	\$0.21	\$0.21
	Globex	\$0.49	\$0.51
	EFP EFR Block BTIC ⁽¹⁾ TAS ⁽²⁾	\$1.96	\$2.02
	Exercise Assign Future From	\$0.26	\$0.26
Rule 106.R Electronic Corporate Member (For other than Globex - See Non-Members)	Globex	\$0.52	\$0.54
	Globex - BTIC ⁽¹⁾ TAS ⁽²⁾	\$2.14	\$2.20
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	Delivery	\$0.39	\$0.39
	Globex	\$0.62	\$0.64
	EFP EFR Block BTIC ⁽¹⁾ TAS ⁽²⁾	\$2.14	\$2.20
	Exercise Assign Future From	\$0.44	\$0.44
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than Globex and where N/A - See Non-Members)	Globex	\$0.65	\$0.70
	Globex - BTIC ⁽¹⁾ TAS ⁽²⁾	\$2.15	\$2.25
Central Bank Incentive Program (CBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants (For other than Globex and where N/A - See Non-Members)	Globex - Outrights	\$1.02	\$1.07
	Globex - Spreads	\$0.90	\$1.00
	Globex - BTIC ⁽¹⁾ TAS ⁽²⁾	\$2.15	\$2.25
Members Trading Outside of Division (For other than Globex During ETH and where N/A - See Non-Members)	Globex - During ETH Only	\$0.76	\$0.81
Non-Members (Including: CTA/Hedge Fund Incentive Program Participants & CBOE Members)	Delivery	\$0.40	\$0.40
	Globex - Outrights	\$1.28	\$1.33
	Globex - Spreads	\$0.90	\$1.00
	EFP EFR Block BTIC ⁽¹⁾ TAS ⁽²⁾	\$2.15	\$2.25
	Exercise Assign Future From	\$0.45	\$0.45

CME Alternative Investment Product Notes
(1) BTIC rate applies to both Globex and ex-pit BTIC (Basis Trade at Index Close) transactions.
(2) Effective through January 31, 2024, the Exchange Fees for Micro Bitcoin Options and Micro Ether Options will be discounted
(3) TAS rate applies to both Globex and ex-pit TAS (Trading at Settlement) transactions.
(4) Effective through August 31, 2023, the Exchange Fees for all Globex, EFP, EFR, Block and BTIC transactions in Micro Bitcoin
(5) Effective through August 31, 2023, the Exchange Fees for all Globex, EFP, EFR, Block and BTIC transactions in Micro Ether

The preceding fee schedule is provided by CME Group as a quick reference guide for general information purposes. Fees may be changed at any time without notice. This schedule in no way shall be construed as being an official rule of CME or any other CME Group subsidiary. Questions