

**SUBMISSION COVER SHEET**

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

**Registered Entity Identifier Code (optional):** 19-428 (2 of 2)

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

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

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

**Filing Date (mm/dd/yy):** 11/20/19

**Filing Description:** Amendments to CME Rule 8A71. ("Contract Eligibility") to Eliminate Three-Month Eurodollar Futures from the Mutual Offset System

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:** 8A71.

**New Product**

**Please note only ONE product per Submission.**

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Official Product Name:**

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

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

**Official Name(s) of Product(s) Affected:**

**Rule Numbers:**

November 20, 2019

**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(a) Certification. Notification Regarding Amendments to CME Rule 8A71. ("Contract Eligibility") to Eliminate Three-Month Eurodollar Futures from the Mutual Offset System.  
CME Submission No. 19-428 (2 of 2)**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(a), Chicago Mercantile Exchange Inc., in its capacities as both a designated contract market ("DCM") ("CME") and a derivatives clearing organization ("DCO") ("Clearing House") hereby notifies the Commission that it is self-certifying amendments to Rule 8A71. ("Contract Eligibility") in CME Chapter 8A ("Mutual Offset System") to eliminate Three-Month Eurodollar futures from the list of products eligible for the Mutual Offset System, effective on trade date December 17, 2019.

The elimination of Three-Month Eurodollar futures is based on a lack participation from the market place and has been discussed with the Monetary Authority of Singapore.

The amendment to Rule 8A71. is set forth in Exhibit A with deletions ~~overstruck~~.

The Clearing House and the Exchange reviewed the DCO core principles and the DCM core principles (collectively, the "Core Principles"), as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the amendment to Rule 8A71. may have some bearing on the following Core Principles:

**DCO Core Principles**

DCO Core Principle L - Public Information: The amendment to Rule 8A71. will be posted publicly on the CME Group website in satisfaction of this Core Principle. In addition, a Clearing House Advisory Notice will be posted publicly on the CME Group website and disseminated to subscribers.

**DCM Core Principles**

DCM Core Principle 7 – Availability of General Information: The amendment to Rule 8A71. will be posted publicly on the CME Group website in satisfaction of this Core Principle. In addition, a Special Executive Report will be posted publicly on the CME Group website and disseminated to subscribers.

There were no substantive opposing views to this proposal.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Clearing House and the Exchange certify that the amendment to Rule 8A71. complies with the Act and regulations thereunder.

The Clearing House and the Exchange certify that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you require any additional information regarding this submission, please contact the undersigned at 212.299.2200 or via email at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A: Amendments to Rule 8A71. (blackline format)

## EXHIBIT A

### **CME Chapter 8A Mutual Offset System**

#### **8A71. CONTRACT ELIGIBILITY**

The Mutual Offset System may be utilized for the following futures contracts: ~~Three-Month Eurodollar~~, Nikkei Stock Average, and Yen Denominated Nikkei Stock Average.