

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-440

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/25/24 Filing Description: Expansion of the Listing Schedule of the Adjusted Interest Rate S&P 500 Total Return Index (EFFR) Futures Contract

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:

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: See filing.

Rule Numbers: See filing.

October 25, 2024

VIA ELECTRONIC PORTAL

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

Re: CFTC Regulation 40.6(a) Certification. Expansion of the Listing Schedule of the Adjusted Interest Rate S&P 500 Total Return Index (EFFR) Futures Contract. CME Submission No. 24-440

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) certifies to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the expansion of the listing schedule of the Adjusted Interest Rate S&P 500 Total Return Index (EFFR) Futures contract (the “Contract”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort effective Sunday, December 8, 2024 for trade date of Monday, December 9, 2024, as more specifically described in the table below (collectively, the “Rule Amendments”).

Contract Title	Commodity Code / BTIC Code	Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
Adjusted Interest Rate S&P 500 Total Return Index (EFFR) Futures	ASR / AST	357B	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 13 consecutive quarters, 1 nearest Jan contract, and 7 additional Dec quarterly contracts	Quarterly contracts (March, June, September, December) listed for 13 consecutive quarters, 3 non-Jan serials , 1 nearest Jan contract, and 7 additional Dec quarterly contracts

The Exchange reviewed the designated contract market 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 Contract may have some bearing on the following Core Principles:

- **Availability of General Information:** The Exchange will issue a Special Executive Report (“SER”) to the marketplace regarding the Rule Amendments. The SER will also be posted on the CME Group website.

- **Daily Publication of Trading Information:** The Exchange 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 Contract which will be published daily on the Exchange's website.
- **Compliance with Rules:** The Exchange shall continue its normal practice to establish, monitor, and enforce compliance with the rules of the Contract, including the expansion of the listing schedule of the Contracts.
- **Execution of Transactions:** The Exchange will continue its current practice of providing a competitive, open, and efficient market mechanism for executing transactions in the Contract, including the expansion of the listing schedule of the Contract.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certifies 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.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel