

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-029

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 01/24/20 Filing Description: Reduced Listing Schedule of the CME Composite and Metro Area Housing Index Futures Contracts

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 checked="" 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 type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.

January 24, 2020

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. Notification Regarding Reduced Listing Schedule of the CME Composite and Metro Area Housing Index Futures Contracts. CME Submission No. 20-029

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying a reduction of the listing schedule of the CME Composite and Metro Area Housing Index Futures contracts (the “Contracts”) for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort effective on Sunday, February 9, 2020 for trade date Monday, February 10, 2020 detailed in the table below.

To accommodate the reduced listing schedule for the Contracts effective immediately, the May 2021, November 2021, May 2022, November 2023 and November 2024 contract months of the Contracts are being delisted. These contract months have no open interest. The November 2022 contract month of the Contracts will continue to remain listed for trading and clearing as it currently has open interest.

Contract Title	CME Rulebook Chapter	Commodity Code	Current Listing Schedule	Reduced Listing Schedule
CME Metro Area Housing Index Futures	419	BOS, CHI, DEN, LAV, LAX, MIA, NYM, SDG, SFR, WDC	Contract months extending out 18 months in the future shall be listed on a quarterly cycle in the contract months of February, May, August and November;	First five contract months on a quarterly cycle in the contract months of February, May, August and November; and
CME Composite Housing Index Futures	420	CUS	Contract months extending out 19 to 36 months into the future shall be listed on a bi-annual schedule in the contract months of May and November; and Contract months extending out 37 months to 60 months into the future shall be listed on an annual schedule in the contract month of November.	Four deferred contract months in the contract month of February (i.e., Feb22, Feb23, Feb24, Feb25).

CME reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified the following Core Principles as being potentially impacted:

- **Emergency Authority**: There is no open interest in the contract months being delisted, and therefore there will be no market disruption related to their delisting.
- **Availability of General Information**: CME will disseminate advisory notices to inform market participants of reduced listing schedule. The SER will also be posted on the CME Group website.
- **Daily Publication of Trading Information**: CME will continue to comply with this Core Principle by making public daily information on settlement prices, volume, open interest, and opening and closing ranges of the Contracts. This will be accomplished by publishing this information on a daily basis on the Exchange’s website.

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

CME certifies that this submission has been concurrently posted on the Exchange’s website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you require any additional information regarding this submission, please contact me at 212-299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel