

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 19-179

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 05/01/2019 Filing Description: Expansion of the Listing Schedule of the Standard and Poor's 500 Total Return Index Futures Contract

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.

May 1, 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, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Expansion of the Listing Schedule of the Standard and Poor’s 500 Total Return Index Futures Contract.
CME Submission No. 19-179**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange, Inc. (“CME” or the “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that its self-certifying the expansion of the listing schedule of the Standard and Poor’s 500 Total Return Index Futures contract and related BTIC transactions (Rulebook Chapter: 357; CME ClearPort code: TRI; BTIC code: TRB) (the “Contract”) effective Sunday May 19, 2019, for trade date Monday, May 20, 2019. The Contract is listed for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort.

| Contract Title | Rulebook Chapter | Current Listing Schedule | Expanded Listing Schedule |
|--|------------------|--|---|
| Standard and Poor’s Total Return Index Futures | 357 | May 2019 June 2019 July 2019 August 2019 September 2019 October 2019 December 2019 March 2020 June 2020 September 2020 December 2020 March 2021 June 2021 September 2021 December 2021 March 2022 June 2022 December 2022 December 2023 December 2024 December 2025* | May 2019 June 2019 July 2019 August 2019 September 2019 October 2019 December 2019 March 2020 June 2020 September 2020 December 2020 March 2021 June 2021 September 2021 December 2021 March 2022 June 2022 December 2022 December 2023 December 2024 December 2025 |

*December 2025 contract has been listed early.

Currently, the Exchange lists contract months for trading and clearing in each of the four (4) nearest non-March Quarterly delivery months, in each of the nearest 13 March Quarterly months, and in each of the **three (3) sequential December months** that follow the most distant of the nearest 13 March Quarterly months. Pursuant to the expanded listing schedule, the Exchange shall continue to list contract months for trading and clearing in each of the four (4) nearest non-March Quarterly delivery months and in each of the nearest 13 March Quarterly months, and shall list contract months for trading and clearing in each of the

four (4) sequential December months that follow the most distant of the nearest 13 March Quarterly months.

The Exchange prematurely listed the December 2025 contract month which currently has significant open interest. Therefore, based on customer demand, the Exchange determined to permanently expand the listing schedule of the Contract.

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 following Core Principles may be impacted by this action, as follows:

- **Availability of General Information**: The Exchange will issue a Special Executive Report (“SER”) to the marketplace regarding these 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.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that expansion of the listing schedule of the Contract complies 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 Exchange’s website at <http://www.cmegroup.com/market-regulation/rule-fillings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel