

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-430

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/17/21 Filing Description: Amendments to the June 2022 Contract Month Coupon Rate of the 2-Year, 3-Year, and 5-Year Eris US Dollar Swap Futures Contracts and Temporary Suspension of Trading and Clearing of the June 2022 Contract Month

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 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: CBOT 61

September 17, 2021

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. Amendments to the June 2022 Coupon Rates of the 2-Year, 3-Year, and 5-Year Eris US Dollar Swap Futures Contracts and Temporary Suspension of Trading and Clearing of June 2022 Contract Month. CME Submission No. 21-430

Dear Mr. Kirkpatrick:

Effective Sunday, October 3, 2021 for trade date Monday, October 4, 2021, The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") is certifying to the Commodity Futures Trading Commission amendments to the coupon rates of the June 2022 contract month of the 2-Year, 3-Year, and 5-Year Eris US Dollar Swap Futures contracts (the "Contracts") as more specifically described in the table below. Effective immediately, the Exchange will suspend trading and clearing of the Contracts, and related calendar spread contracts, until Sunday, October 3, 2021 (collectively, the "Rule Amendments"). There is no open interest in the June 2022 contract month of the Contracts.

Contract Title	CME Globex And CME ClearPort Code	Rulebook Chapter	Current Coupon (%/year)	Amended Coupon (%/year)
2-Year Eris US Dollar Swap Futures	LIT	61	0.50	0.75
3-Year Eris US Dollar Swap Futures	LIC	61	0.75	1.00
5-Year Eris US Dollar Swap Futures	LIW	61	1.00	1.25

The Exchange is implementing the change to more closely align coupon rates of the Contracts with the SOFR rates that will replace them upon the LIBOR index's cessation. Specifically, the Amendments are intended to minimize the cash adjustment amounts necessary if LIBOR contracts are converted using the Alternative Reference Rate Committee's 26.161 bps spread for June 30, 2023.

The Exchange reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or the "Act") and identified that the Rule Amendments may impact the following Core Principle:

- **Availability of General Information:** The Exchange will publish a Special Executive Report ("SER") to the marketplace regarding these amendments. The SER will also be posted on the CME Group website.

Pursuant to 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 this proposal.

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