

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-110

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/17/22 Filing Description: Revised Listing Schedule of the Serial Contract Months for the Three-Month Eurodollar 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 |

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.

October 17, 2022

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. Revised Listing Schedule of the Serial Contract Months for the Three-Month Eurodollar Futures Contract. CME Submission No. 22-110

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) amendments to the listing schedule of the Three-Month Eurodollar Futures contract (the “Contract”) as noted in Table 1. below effective Sunday, November 20, 2022 for trade date Monday, November 21, 2022 (collectively, the “Rule Amendments”).

All currently listed expirations will remain listed and available for trading.

In a separate but related matter, CME previously amended the listing schedule for all Options on Three-Month Eurodollar Futures contracts (see [Submission No. 22-360](#) and [Submission No. 22-195](#) for additional details).

Table 1.

| Contract Title | CME Rulebook Chapter | CME Globex / CME ClearPort Code | Current Listing Schedule | Proposed Listing Schedule | Affected Contracts |
|--------------------------------|----------------------|---------------------------------|---|--|--|
| Three-Month Eurodollar Futures | 452 | GE/ED | Quarterly contracts (Mar, Jun, Sep, Dec) listed for 40 consecutive quarters and the nearest 4 serial contract months. List a new quarterly contract for trading on the last trading day of the nearby expiry. | Quarterly contracts (Mar, Jun, Sep, Dec) listed for 40 consecutive quarters. List a new quarterly contract for trading on the last trading day of the nearby expiry. | May 2023 will be the last listed serial. |

The Rule Amendments are being implemented in anticipation of the end of the US dollar LIBOR panel at end-June 2023 when US dollar LIBOR will cease to be published in a “representative” manner.¹

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 Rule Amendments may have some bearing on the following Core Principles:

Daily Publication of Trading Information: CME will continue to publish contract trading volumes, open interest levels, and price information daily on its website.

Execution of Transactions: The Exchange will continue to provide a competitive, open, and efficient market and mechanism for executing transactions that protects the price discovery process of trading the Contract.

Availability of General Information: The Exchange will release a Special Executive Report (“SER”) regarding the Rule Amendments to ensure notification to market participants. The SER will also be posted on the CME Group website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), CME hereby certifies that the Rule Amendments comply with the Act, including the 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-filings.html>.

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

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

¹ With the end of the US dollar LIBOR panel, Three Month US dollar LIBOR will cease to be “representative” of the underlying market or economic reality following publication on 30 June 2023. While Three Month US dollar LIBOR may continue to be published after that date, such rate would be “non-representative” utilizing a “synthetic” methodology, to be determined by the UK Financial Conduct Authority, and usage of such rate may be restricted, See: <https://www.fca.org.uk/publication/consultation/cp22-11.pdf>