

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-369

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/15/23 Filing Description: Expansion of Listing Schedule of the €STR Futures and €STR Three-Month Single Contract Basis Spread Futures Contracts

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

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: CME Chapter 480 and 481.

September 15, 2023

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
 Office of the Secretariat
 Commodity Futures Trading Commission
 3 Lafayette Center
 1155 21st Street NW
 Washington, DC 20581

Re: CFTC Regulation 40.6(a) Certification. Expansion of Listing Schedule of the €STR Futures and €STR Three-Month Single Contract Basis Spread Futures Contracts. CME Submission No. 23-369

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchanges”) certifies to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the expansion of the listing schedules of the Euro Short-Term Rate (€STR) Futures and Euro Short-Term Rate (€STR) – Three-Month Single Contract Basis Spread Futures contracts (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort as noted in the table below effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023.

Contract Title	Commodity Code	Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
Euro Short-Term Rate (€STR) Futures	ESR	480	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters, serial contracts listed for 2 months, and 3 contracts in the accrual period	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 12 consecutive quarters, serial contracts listed for 2 months, and 3 contracts in the accrual period
Euro Short-Term Rate (€STR) – Three-Month Single Contract Basis Spread Futures	EUS	481	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters and serial contracts listed for 2 months	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 12 consecutive quarters and serial contracts listed for 2 months

The listing schedule of the Contracts currently provide that quarterly contracts will be listed for 8 consecutive quarters. Effective on trade date October 16, 2023, the Exchange will expand the listing schedule of the Contracts to 12 consecutive quarters. This listing of serial month contracts and contracts in the accrual period, where applicable, will remain unchanged.

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.

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- **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 Regulation 40.6(a), the Exchange certifies that the Rule Amendments comply with the Act, including all regulations thereunder. 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-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