

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-195

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 05/05/22 Filing Description: Updated Listing Schedule for the Options on Three-Month Eurodollar 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: See filing.

May 5, 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. Updated Listing Schedule for the
 Options on Three-Month Eurodollar Futures Contracts.
 CME Submission No. 22-195**

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 for the Options on Three-Month Eurodollar Futures contracts (the “Contracts”) as noted in the table below (collectively, the “Rule Amendments”). This submission shall become effective on Friday, May 20, 2022.

No additional contracts will be listed that expire after the June 16, 2023 expiration. All currently listed expirations will remain listed and available for trading. Additionally, Serial and Weekly Eurodollar options expiring prior to the June 2023 expiration will continue to be listed pursuant to existing product rules.

Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code	Current Listing Schedule	Amended Listing Schedule Commencing June 13, 2022
Options on Three-Month Eurodollar Futures	452A	GE / ED	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 16 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
One-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE0 / E0	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Two-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE2 / E2	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.

Three-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE3 / E3	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Four-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE4 / E4	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Five-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE5 / E5	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E01 / 1K	Weekly contracts listed for 2 weeks	n/a
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E02 / 2K	Weekly contracts listed for 2 weeks	n/a
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E03 / 3K	Weekly contracts listed for 2 weeks	n/a
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E04 / 4K	Weekly contracts listed for 2 weeks	n/a
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E05 / 5K	Weekly contracts listed for 2 weeks	n/a
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E21 / EE1	Weekly contracts listed for 2 weeks	n/a
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E22 / EE2	Weekly contracts listed for 2 weeks	n/a
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E23 / EE3	Weekly contracts listed for 2 weeks	n/a
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E24 / EE4	Weekly contracts listed for 2 weeks	n/a

Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E25 / EE5	Weekly contracts listed for 2 weeks	n/a
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E31 / EF1	Weekly contracts listed for 2 weeks	n/a
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E32 / EF2	Weekly contracts listed for 2 weeks	n/a
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E33 / EF3	Weekly contracts listed for 2 weeks	n/a
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E34 / EF4	Weekly contracts listed for 2 weeks	n/a
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E35 / EF5	Weekly contracts listed for 2 weeks	n/a
Three-Month Mid-Curve Options on Three-Month Eurodollar Futures	452A	TE2	Contracts listed for 1 March quarterly (H/M/U/Z) and 2 Serial Months (F/G/J/K/N/Q/V/X)	n/a
Six-Month Mid-Curve Options on Three-Month Eurodollar Futures	452A	TE3	Contracts listed for 1 March quarterly (H/M/U/Z) and 2 Serial Months (F/G/J/K/N/Q/V/X)	n/a
Nine-Month Mid-Curve Options on Three-Month Eurodollar Futures	452A	TE4	Contracts listed for 1 March quarterly (H/M/U/Z) and 2 Serial Months (F/G/J/K/N/Q/V/X)	n/a
Calendar Spread Options on Three-Month Eurodollar Futures	452D	SPO	Quarterly contracts (Mar, Jun, Sep and Dec) listed for 4 consecutive quarters and 2 serial contract months	n/a

The Rule Amendments are being implemented so that no additional contract months will be available for trading and clearing beyond the June 2023 contract month as a result of the final publication date for USD 3-month LIBOR effective on June 30, 2023, the prices of which are utilized to calculate the final settlement of the Contracts.

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 Contracts.

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