

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-360

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/24/22 Filing Description: Revised Listing Schedule for All Mid-Curve and Calendar Spread Options on Three-Month Eurodollar Futures Contracts

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.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

August 24, 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 for All Mid-Curve and Calendar Spread Options on Three-Month Eurodollar Futures Contracts.
CME Submission No. 22-360**

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 all Mid-Curve and Calendar Spread Options on Three-Month Eurodollar Futures contracts (the “Contracts”) as noted in the Exhibit A below effective trade date September 12, 2022 (collectively, the “Rule Amendments”).

No additional Weekly Mid-Curve, Term Mid-Curve, Mid-Curve, and Calendar Spread Options contracts will be listed after Monday, September 12, 2022. Serial listings for Yearly Mid-Curve Options will be amended so that no additional serial contracts will be listed after February 2023. Please note, all currently listed expirations will remain listed and available for trading. Additionally standard Eurodollar serial options will continue to be listed including the April and May 2023 contracts.

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

Exhibit A

Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code	Current Listing Schedule	Amended Listing Schedule Commencing September 12, 2022	Effected Contracts
One-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE0 / E0	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed

			listed for 4 months		
Two-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE2 / E2	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Three-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE3 / E3	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Four-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE4 / E4	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Five-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE5 / E5	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E01 / 1K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly One-Year Mid-Curve Options on	452A	E02 / 2K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon	Week 1 October and

Three-Month Eurodollar Futures – Week 2				a front weekly expiration	all subsequent contracts
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E03 / 3K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E04 / 4K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E05 / 5K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E21 / EE1	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E22 / EE2	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar	452A	E23 / EE3	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts

Futures – Week 3					
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E24 / EE4	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E25 / EE5	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E31 / EF1	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E32 / EF2	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E33 / EF3	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E34 / EF4	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts

Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E35 / EF5	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
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)	No additional monthly shall be added upon a front monthly expiration	Dec 2022 and all subsequent contracts
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)	No additional monthly shall be added upon a front monthly expiration	Dec 2022 and all subsequent contracts
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)	No additional monthly shall be added upon a front monthly expiration	Dec 2022 and all subsequent contracts
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	No additional monthly shall be added upon a front monthly expiration	Sept 2023 quarterly will not be listed. November 2022 serial will be the last serial listed

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