

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-381

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): 10/05/22 Filing Description: Cessation of Listing of Additional Contract Months of all LIBOR-Based Eris US Dollar Swap Futures and MAC US Dollar Interest Rate Swap 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.

October 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. Cessation of Listing of Additional Contract Months of all LIBOR-Based Eris US Dollar Swap Futures and MAC US Dollar Interest Rate Swap Futures Contracts. CBOT Submission No. 22-381

Dear Mr. Kirkpatrick:

The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) is certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) amendments to the listing schedule for Eris US Dollar Swap Futures and US Dollar Interest Rate Swap Futures contracts (the “Contracts”) as noted in the table below (collectively, the “Rule Amendments”) on Monday, October 31, 2022.

No additional contract months of the Contracts will be listed after Monday, October 31, 2022. Please note, all currently listed expirations will remain listed and available for trading.

Contract Title	CME Globex / CME ClearPort Code	CBOT Rulebook Chapter	Current Listing Schedule	Amended Listing Schedule Commencing October 31, 2022	Last Listed Contract
2-Year Eris US Dollar Swap Futures	LIT	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
3-Year Eris US Dollar Swap Futures	LIC	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023

4-Year Eris US Dollar Swap Futures	LID	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
5-Year Eris US Dollar Swap Futures	LIW	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
7-Year Eris US Dollar Swap Futures	LIB	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
10-Year Eris US Dollar Swap Futures	LIY	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
12-Year Eris US Dollar Swap Futures	LII	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
15-Year Eris US Dollar Swap Futures	LIL	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
20-Year Eris US Dollar Swap Futures	LIO	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023

			contracts until expiry.		
30-Year Eris US Dollar Swap Futures	LIE	61	On-the-Run quarterly contracts (Mar, Jun, Sep, Dec) listed for at least 2 quarters plus Off-the Run contracts until expiry.	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
2-Year US Dollar Interest Rate Swap Futures	T1U	51	2 quarterly months	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
5-Year US Dollar Interest Rate Swap Futures	F1U	52	2 quarterly months	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
7-Year US Dollar Interest Rate Swap Futures	S1U	59	2 quarterly months	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
10-Year US Dollar Interest Rate Swap Futures	N1U	53	2 quarterly months	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
20-Year US Dollar Interest Rate Swap Futures	E1U	60	2 quarterly months	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023
30-Year US Dollar Interest Rate Swap Futures	B1U	54	2 quarterly months	No additional contracts shall be added upon the listing of the June 2023 contract month	June 2023

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

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>

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