

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-380

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: Amendments to the Listing Schedule for all MAC SOFR Swap Futures, Eris SOFR Swap Futures, and Eris BSBY 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

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. Amendments to the Listing Schedule for all MAC SOFR Swap Futures, Eris SOFR Swap Futures, and Eris BSBY Futures Contracts.
 CBOT Submission No. 22-380**

Dear Mr. Kirkpatrick:

Effective Sunday, October 30, 2022 for trade date Monday, October 31, 2022, 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 all MAC SOFR Swap Futures, Eris SOFR Swap Futures, and Eris BSBY Futures contracts as noted in Exhibit A below (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort.

Exhibit A

Contract Title	CBOT Rulebook Chapter	CME Globex and CME ClearPort Code	Current Listing Schedule	Amended Listing Schedule
2-Year MAC SOFR Swap Futures	63	T1S	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
5-Year MAC SOFR Swap Futures	63	F1S	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
7-Year MAC SOFR Swap Futures	63	S1S	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis

			September, December), on a rolling basis	June, September, December), on a rolling basis
10-Year MAC SOFR Swap Futures	63	N1S	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
20-Year MAC SOFR Swap Futures	63	E1S	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
30-Year MAC SOFR Swap Futures	63	B1S	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
1-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXA	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
2-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXT	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
3-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXC	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
4-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXD	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
5-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXW	Contracts listed for 3 Months in the March Quarterly	Contracts listed for <u>2</u> Months in the March Quarterly

			Cycle (March, June, September, December), on a rolling basis	Cycle (March, June, September, December), on a rolling basis
7-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXB	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
10-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXY	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
1-Year Eris SOFR Swap Futures	62	YIA	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
2-Year Eris SOFR Swap Futures	62	YIT	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
3-Year Eris SOFR Swap Futures	62	YIC	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
4-Year Eris SOFR Swap Futures	62	YID	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
5-Year Eris SOFR Swap Futures	62	YIW	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
7-Year Eris SOFR Swap Futures	62	YIB	Contracts listed for 3 Months in the	Contracts listed for <u>2</u> Months in the

			March Quarterly Cycle (March, June, September, December), on a rolling basis	March Quarterly Cycle (March, June, September, December), on a rolling basis
10-Year Eris SOFR Swap Futures	62	YIY	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
12-Year Eris SOFR Swap Futures	62	YII	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
15-Year Eris SOFR Swap Futures	62	YIL	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
20-Year Eris SOFR Swap Futures	62	YIO	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis
30-Year Eris SOFR Swap Futures	62	YIE	Contracts listed for 3 Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis	Contracts listed for <u>2</u> Months in the March Quarterly Cycle (March, June, September, December), on a rolling basis

Specifically, the listing schedule of the Contracts will be reduced from three (3) to two (2) quarterly months on a rolling basis (the “Rule Amendments”). Currently listed contract months of the Contracts shall remain available for trading and clearing.

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 Principle:

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