

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-422 (1 of 2)

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/31/22 Filing Description: Delisting of Four (4) Equity Total Return Index 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 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 checked="" 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 31, 2022

VIA ELECTRONIC PORTALMr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581**Re: CFTC Regulation 40.6(a) Certification. Delisting of Four (4) Equity Total Return Index Futures Contracts.
CME Submission No. 22-422 (1 of 2)**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), Chicago Mercantile Exchange Inc. (“CME”) and The Board of Trade of the City of Chicago, Inc. (“CBOT”) (collectively, the “Exchanges”) are certifying to the Commission the delisting of four (4) equity total return index futures contracts (the “Contracts”) as noted in the table below. There is no open interest in the Contracts.

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code
Nasdaq-100 Total Return Index Futures	CME 396	N1R
Russell 1000 Total Return Index Futures	CME 397	R1R
Russell 2000 Total Return Index Futures	CME 398	R2R
Dow Jones Industrial Average Total Return Index Futures	CBOT 31	DTR

As a result of the delisting, information regarding the Contracts has been deleted from the respective product rulebook chapter, related position limits in the Position Limit, Position Accountability and Reportable Level Tables located in the Interpretations and Special Notices Section of Chapter 5 (“Trading Qualifications and Practices”) of the CME and CBOT Rulebooks (the “Table”), the CME Globex non-reviewable ranges located in Rule 588.H. of the CME and CBOT Rulebooks, and the list of block-eligible products located on the CME Group website. The Table is attached under separate cover, in blackline format, as Exhibit B.

The Exchanges reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“Act” or “CEA”) and identified that the following Core Principles may be impacted by this initiative as follows:

- **Emergency Authority:** There is no open interest in the Contracts, and therefore there will be no market disruption related to their delisting.
- **Availability of General Information:** The Exchanges will make publicly available the details of the delisting by publishing a Special Executive Report (“SER”) to the marketplace. The SER will be available on CME Group’s website.

300 Vesey Street New York, NY 10282 T 212 299 2200 F 212 301 4645 christopher.bowen@cmegroup.com cmegroup.com

Pursuant to Section 5c(c) of the Act and CFTC Regulations 40.6(a), the Exchanges hereby certify that the delisting of the Contracts complies with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchanges certify that this submission has been concurrently posted on the CME Group 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

Attachments: Exhibit A: CME Rulebook Chapters 396, 397, and 398 and CBOT Rulebook Chapter 31 (blackline format)
Exhibit B: Position Limits, Position Accountability and Reportable Level Table in Chapter 5 of the CME and CBOT Rulebooks (blackline format) (attached under separate cover)

Exhibit A

CME Rulebook (deletions struck-through)

Chapter 396 **Nasdaq-100 Total Return Index Futures**

39600. SCOPE OF CHAPTER

This chapter is limited in application to Nasdaq-100 Total Return Index futures ("futures"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable. Unless otherwise specified, times referenced herein shall refer to and indicate Chicago time.

39600.A. Market Decline

For the purposes of this chapter a Market Decline shall be as defined in New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or in Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

39600.B. Primary Listing Exchange

For the purposes of this chapter a Primary Listing Exchange shall be as defined in the "Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934" approved 31 May 2012 by the U.S. Securities and Exchange Commission ("SEC"), as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631).

39600.C. Regulatory Halt

For the purposes of this chapter a Regulatory Halt shall be as defined in the "Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934" approved 31 May 2012 by the SEC, as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631) and as implemented under New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or under Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

39601. CONTRACT SPECIFICATIONS

Each futures contract shall be valued at \$10.00 times the Nasdaq-100 Total Return Index ("Index").

39602. TRADING SPECIFICATIONS

39602.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange, *provided that* there shall be no trading in futures contracts when trading is halted in the Primary Futures Contract Month for E-mini Nasdaq-100 Stock Price Index futures pursuant to Rule 35902-I.

39602.B. Trading Unit

The unit of trading shall be \$10.00 times the Index.

39602.C. Price Increments

Subject to the Interpretations & Special Notices Relating to Chapter 396, bids and offers shall be quoted in Index points, and the minimum price increment shall be 0.10 Index points, equal to \$1.00 per contract.

39602.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

39602.E. [Reserved]

39602.F. [Reserved]

39602.G. — Termination of Trading

~~Subject to the Interpretations & Special Notices Relating to Chapter 396, there shall be no trading of expiring futures contracts after the open of the Primary Listing Exchange on the day of Final Settlement Price determination for such contracts (Rule 39603.A.)~~

~~39602.H. — [Reserved]~~

~~39602.I. — [Reserved]~~

39603. — SETTLEMENT PROCEDURES

~~Delivery shall be by cash settlement.~~

39603.A. — Final Settlement Price

~~For a futures contract for a given delivery month, the Final Settlement Price shall be a special opening quotation of the Index. Such special opening quotation shall be determined on the third Friday of such delivery month and shall be based on opening prices of the component stocks of the Index.~~

~~If the Index is not scheduled to be published on the third Friday of the contract delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.~~

~~If the Primary Listing Exchange for a component stock of the Index does not open on the day scheduled for determination of such Final Settlement Price, then for the purpose of calculating such Final Settlement Price the price of such component stock shall be its opening price on the next following day on which its Primary Listing Exchange is open for trading.~~

~~If a component stock of the Index does not trade on the day scheduled for determination of such Final Settlement Price, and the Primary Listing Exchange for such stock is open for trading, then for the purpose of calculating such Final Settlement Price the price of such stock shall be its last sale price, provided that the Exchange in its sole discretion may instruct that the price of such stock shall be its opening price on the next following day that it is traded on its Primary Listing Exchange.~~

39603.B. — Final Settlement

~~Clearing members holding open positions in an expiring futures contract at its termination of trading (Rule 39602.G.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 39603.A.).~~

39604. — [RESERVED]

39605. — [RESERVED]

39606. — BASIS TRADE AT INDEX CLOSE (“BTIC”) TRANSACTIONS

All BTIC transactions must be executed in accordance with the requirements of Rule 524.B

39606.A. BTIC Block Trade Requirements

————— BTIC block trades must be executed in accordance with the requirements of Rule 526.

————— For a BTIC or BTIC block trade executed on a given Trading Day on or before the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the current Trading Day.

————— For a BTIC or BTIC block trade executed on a given Trading Day after the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the next Trading Day.

39606.B. BTIC Price Assignment Procedures

The price assignment procedures for BTIC transactions shall follow Rule 524.B.3.

39606.C. BTIC Minimum Price Increments

The minimum price increment shall be 0.10 Index points, equal to \$1.00 per contract, for any basis adjustment that is applied to an Index closing price to establish a BTIC transaction price.

39606.D. — Market Disruption Events

In the event of a market disruption in the Primary Listing Exchange, all pending and executed BTIC transactions in the corresponding futures contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion, and may include, without limitation, an unscheduled early close of the Primary Listing Exchange or a NYSE Rule 7.12 trading halt declared in response to a Level 3 (20%) decline in the S&P 500 Index that necessitates an early close of the Primary Listing Exchange.

(End Chapter 396)

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 396

1. Trading Specifications

Until such time as the Exchange shall enable outright trading in futures contracts made under these Rules, trading shall be permitted only where such futures contracts are traded through Basis Trade at Index Close transactions, pursuant to Rules 524.B. (Basis Trade at Index Close (“BTIC”) Transactions) and Rules 39606. of this Chapter, provided that in any instance where such futures contracts are traded as the futures component of an EFRP transaction pursuant to Rule 538. (Exchange for Related Positions), the price of such futures contracts may be made either in Index terms outright, pursuant to Rules 39602. of this Chapter, or in BTIC terms, pursuant to Rules 524.B. and Rules 39606. of this Chapter.

Trading in an expiring futures contract shall terminate at the scheduled close of the Primary Listing Exchange on the Exchange business day first preceding the day of Final Settlement Price determination for such futures contract.

DISCLAIMER

~~E-mini Nasdaq 100 Index Futures and Options on Nasdaq 100 Index Futures (Products) are not sponsored, endorsed, sold or promoted by the Nasdaq Stock Market, Inc. (including its affiliates) (Nasdaq, with its affiliates, are referred to as the Corporations). The Corporations have not passed on the legality or suitability of, or the accuracy or adequacy of descriptions and disclosures relating to, the Products. The Corporations make no representation or warranty, express or implied, to the holder of any position in the Products or any member of the public regarding the advisability of investing in financial instruments generally or in the Products particularly, or the ability of the Nasdaq 100 Index to track general stock market performance. The Corporations' only relationship to Chicago Mercantile Exchange Inc. (Licensee) is in the licensing of certain trademarks, service marks, and trade names of the Corporations and the use of the Nasdaq 100 Index, which is determined, composed and calculated by Nasdaq without regard to Licensee or the Products. Nasdaq has no obligation to take the needs of the Licensee or the holder of any position in the Products into consideration in determining, composing or calculating the Nasdaq 100 Index. The Corporations are not responsible for and have not participated in the determination or calculation of the equation by which the Products are to be converted into cash, in the case of Nasdaq 100 Futures, or futures contracts, in the case of Options on Nasdaq 100 Futures. The Corporations have no liability in connection with the administration, marketing or trading of the Products.~~

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Chapter 397 Russell 1000 Total Return Index Futures

39700. SCOPE OF CHAPTER

This chapter is limited in application to Russell 1000 Total Return Index futures (“futures”). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable. Unless otherwise specified, times referenced herein shall refer to and indicate Chicago time.

39700.A. Market Decline

For the purposes of this chapter a Market Decline shall be as defined in New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or in Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

39700.B. Primary Listing Exchange

For the purposes of this chapter a Primary Listing Exchange shall be as defined in the “Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934” approved 31 May 2012 by the U.S. Securities and Exchange Commission (“SEC”), as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631).

39700.C. Regulatory Halt

For the purposes of this chapter a Regulatory Halt shall be as defined in the “Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934” approved 31 May 2012 by the SEC, as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631) and as implemented under New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or under Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

39701. CONTRACT SPECIFICATIONS

Each futures contract shall be valued at \$10.00 times the Russell 1000 Total Return Index (“Index”).

39702. TRADING SPECIFICATIONS

39702.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange, *provided that* there shall be no trading in futures contracts when trading is halted in the Primary Futures Contract Month for E-mini Russell 1000 Stock Price Index futures pursuant to Rule 38302-I.

39702.B. Trading Unit

The unit of trading shall be \$10.00 times the Index.

39702.C. Price Increments

Subject to the Interpretations & Special Notices Relating to Chapter 397, bids and offers shall be quoted in Index points, and the minimum price increment shall be 0.10 Index points, equal to \$1.00 per contract.

39702.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

39702.E. [Reserved]

39702.F. [Reserved]

39702.G. Termination of Trading

Subject to the Interpretations & Special Notices Relating to Chapter 397, there shall be no trading of expiring futures contracts after the open of the Primary Listing Exchange on the day of Final Settlement Price determination for such contracts (Rule 39703.A.)

39702.H. [Reserved]

39702.I. [Reserved]

39703. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

39703.A. Final Settlement Price

For a futures contract for a given delivery month, the Final Settlement Price shall be a special opening quotation of the Index. Such special opening quotation shall be determined on the third Friday of such delivery month and shall be based on opening prices of the component stocks of the Index.

If the Index is not scheduled to be published on the third Friday of the contract delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.

If the Primary Listing Exchange for a component stock of the Index does not open on the day scheduled for determination of such Final Settlement Price, then for the purpose of calculating such Final Settlement

~~Price the price of such component stock shall be its opening price on the next following day on which its Primary Listing Exchange is open for trading.~~

~~If a component stock of the Index does not trade on the day scheduled for determination of such Final Settlement Price, and the Primary Listing Exchange for such stock is open for trading, then for the purpose of calculating such Final Settlement Price the price of such stock shall be its last sale price, provided that the Exchange in its sole discretion may instruct that the price of such stock shall be its opening price on the next following day that it is traded on its Primary Listing Exchange.~~

~~**39703.B. Final Settlement**~~

~~Clearing members holding open positions in an expiring futures contract at its termination of trading (Rule 39702.G.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 39703.A.).~~

~~**39704. [RESERVED]**~~

~~**39705. [RESERVED]**~~

~~**39706. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS**~~

~~All BTIC transactions must be executed in accordance with the requirements of Rule 524.B.~~

~~**39706.A. BTIC Block Trade Requirements**~~

~~BTIC block trades must be executed in accordance with the requirements of Rule 526.~~

~~For a BTIC or BTIC block trade executed on a given Trading Day on or before the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the current Trading Day.~~

~~For a BTIC or BTIC block trade executed on a given Trading Day after the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the next Trading Day.~~

~~**39706.B. BTIC Price Assignment Procedures**~~

~~The price assignment procedures for BTIC transactions shall follow Rule 524.B.3.~~

~~**39706.C. BTIC Minimum Price Increments**~~

~~The minimum price increment shall be 0.10 Index points, equal to \$1.00 per contract, for any basis adjustment that is applied to an Index closing price to establish a BTIC transaction price.~~

~~**39706.D. Market Disruption Events**~~

~~In the event of a market disruption in the Primary Listing Exchange, all pending and executed BTIC transactions in the corresponding futures contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion, and may include, without limitation, an unscheduled early close of the Primary Listing Exchange or a NYSE Rule 7.12 trading halt declared in response to a Level 3 (20%) decline in the S&P 500 Index that necessitates an early close of the Primary Listing Exchange.~~

(End Chapter 397)

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 397

1. Trading Specifications

~~Until such time as the Exchange shall enable outright trading in futures contracts made under these Rules, trading shall be permitted only where such futures contracts are traded through Basis Trade at Index Close transactions, pursuant to Rules 524.B. (Basis Trade at Index Close ("BTIC") Transactions) and Rules 39706. of this Chapter, provided that in any instance where such futures contracts are traded as the futures component of an EFRP transaction pursuant to Rule 538. (Exchange for Related Positions), the price of such futures contracts may be made either in Index terms outright, pursuant to Rules 39702. of this Chapter, or in BTIC terms, pursuant to Rules 524.B. and Rules 39706. of this Chapter.~~

~~Trading in an expiring futures contract shall terminate at the scheduled close of the Primary Listing Exchange on the Exchange business day first preceding the day of Final Settlement Price determination for such futures contract.~~

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Chapter 398

Russell 2000 Total Return Index Futures

39800. SCOPE OF CHAPTER

This chapter is limited in application to Russell 2000 Total Return Index futures ("futures"). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable. Unless otherwise specified, times referenced herein shall refer to and indicate Chicago time.

39800.A. Market Decline

For the purposes of this chapter a Market Decline shall be as defined in New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or in Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

39800.B. Primary Listing Exchange

For the purposes of this chapter a Primary Listing Exchange shall be as defined in the "Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934" approved 31 May 2012 by the U.S. Securities and Exchange Commission ("SEC"), as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631).

39800.C. Regulatory Halt

For the purposes of this chapter a Regulatory Halt shall be as defined in the "Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934" approved 31 May 2012 by the SEC, as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631) and as implemented under New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or under Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

39801. CONTRACT SPECIFICATIONS

Each futures contract shall be valued at \$10.00 times the Russell 2000 Total Return Index ("Index").

39802. TRADING SPECIFICATIONS

39802.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange, *provided that* there shall be no trading in futures contracts when trading is halted in the Primary Futures Contract Month for E-mini Russell 2000 Stock Price Index futures pursuant to Rule 39302.1.

39802.B. Trading Unit

The unit of trading shall be \$10.00 times the Index.

39802.C. Price Increments

Subject to the Interpretations & Special Notices Relating to Chapter 398, bids and offers shall be quoted in Index points, and the minimum price increment shall be 0.10 Index points, equal to \$1.00 per contract.

39802.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

~~39802.E. [Reserved]~~

~~39802.F. [Reserved]~~

~~39802.G. Termination of Trading~~

~~Subject to the Interpretations & Special Notices Relating to Chapter 398, there shall be no trading of expiring futures contracts after the open of the Primary Listing Exchange on the day of Final Settlement Price determination for such contracts (Rule 39803.A.)~~

~~39802.H. [Reserved]~~

~~39802.I. [Reserved]~~

39803. SETTLEMENT PROCEDURES

~~Delivery shall be by cash settlement.~~

~~39803.A. Final Settlement Price~~

~~For a futures contract for a given delivery month, the Final Settlement Price shall be a special opening quotation of the Index. Such special opening quotation shall be determined on the third Friday of such delivery month and shall be based on opening prices of the component stocks of the Index.~~

~~If the Index is not scheduled to be published on the third Friday of the contract delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.~~

~~If the Primary Listing Exchange for a component stock of the Index does not open on the day scheduled for determination of such Final Settlement Price, then for the purpose of calculating such Final Settlement Price the price of such component stock shall be its opening price on the next following day on which its Primary Listing Exchange is open for trading.~~

~~If a component stock of the Index does not trade on the day scheduled for determination of such Final Settlement Price, and the Primary Listing Exchange for such stock is open for trading, then for the purpose of calculating such Final Settlement Price the price of such stock shall be its last sale price, provided that the Exchange in its sole discretion may instruct that the price of such stock shall be its opening price on the next following day that it is traded on its Primary Listing Exchange.~~

~~39803.B. Final Settlement~~

~~Clearing members holding open positions in an expiring futures contract at its termination of trading (Rule 39802.G.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 39803.A.).~~

39804. [RESERVED]

39805. [RESERVED]

39806. BASIS TRADE AT INDEX CLOSE (“BTIC”) TRANSACTIONS

~~All BTIC transactions must be executed in accordance with the requirements of Rule 524.B.~~

~~39806.A. BTIC Block Trade Requirements~~

~~BTIC block trades must be executed in accordance with the requirements of Rule 526.~~

~~For a BTIC or BTIC block trade executed on a given Trading Day on or before the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the current Trading Day.~~

~~For a BTIC or BTIC block trade executed on a given Trading Day after the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the next Trading Day.~~

~~39806.B. BTIC Price Assignment Procedures~~

~~The price assignment procedures for BTIC transactions shall follow Rule 524.B.3.~~

~~39806.C. BTIC Minimum Price Increments~~

~~The minimum price increment shall be 0.10 Index points, equal to \$1.00 per contract, for any basis adjustment that is applied to an Index closing price to establish a BTIC transaction price.~~

~~39806.D. Market Disruption Events~~

~~In the event of a market disruption in the Primary Listing Exchange, all pending and executed BTIC transactions in the corresponding futures contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion, and may include, without limitation, an unscheduled early close of the Primary Listing Exchange or a NYSE Rule 7.12 trading halt declared in~~

response to a Level 3 (20%) decline in the S&P 500 Index that necessitates an early close of the Primary Listing Exchange.

(End Chapter 398)

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 398

1. Trading Specifications

Until such time as the Exchange shall enable outright trading in futures contracts made under these Rules, trading shall be permitted only where such futures contracts are traded through Basis Trade at Index Close transactions, pursuant to Rules 524.B. (Basis Trade at Index Close (“BTIC”) Transactions) and Rules 39806. of this Chapter, provided that in any instance where such futures contracts are traded as the futures component of an EFRP transaction pursuant to Rule 538. (Exchange for Related Positions), the price of such futures contracts may be made either in Index terms outright, pursuant to Rules 39802. of this Chapter, or in BTIC terms, pursuant to Rules 524.B. and Rules 39806. of this Chapter.

Trading in an expiring futures contract shall terminate at the scheduled close of the Primary Listing Exchange on the Exchange business day first preceding the day of Final Settlement Price determination for such futures contract.

DISCLAIMER

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CBOT Rulebook (deletions struck through)

Chapter 31 **Dow Jones Industrial AverageSM Total Return Index Futures**

31100. SCOPE OF CHAPTER

This chapter is limited in application to Dow Jones Industrial AverageSM Total Return Index Futures (“futures”). In addition to this chapter, futures shall be subject to the general rules and regulations of the Exchange as applicable.

Unless otherwise specified, times referenced herein shall refer to and indicate Chicago time.

31100.A. Market Decline

For the purposes of this chapter a Market Decline shall be as defined in New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or in Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

31100.B. Primary Listing Exchange

For the purposes of this chapter a Primary Listing Exchange shall be as defined in the “Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934” approved 31 May 2012 by the U.S. Securities and Exchange Commission (“SEC”), as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631).

31100.C. Regulatory Halt

For the purposes of this chapter a Regulatory Halt shall be as defined in the “Plan to Address Extraordinary Market Volatility Submitted to the Securities and Exchange Commission Pursuant to Rule 608 of Regulation NMS Under the Securities Exchange Act of 1934” approved 31 May 2012 by the SEC,

as amended from time to time (SEC, SRO Rulemaking, National Market System Plans, File 4-631) and as implemented under New York Stock Exchange Rule 80B for Trading Halts Due to Extraordinary Volatility or under Nasdaq Stock Market Rule 4121 for Trading Halts Due to Extraordinary Volatility.

31101. CONTRACT SPECIFICATIONS

Each futures contract shall be valued at \$2.00 times the Dow Jones Industrial AverageSM Total Return Index ("Index").

31102. TRADING SPECIFICATIONS

31102.A. Trading Schedule

Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange, *provided that* there shall be no trading in futures contracts when trading is halted in the Primary Futures Contract Month for E-mini Dow Jones Industrial Average Index Futures pursuant to Rule 27102.I.

31102.B. Trading Unit

The unit of trading shall be \$2.00 times the Index.

31102.C. Price Increments

Subject to the Interpretations & Special Notices Relating to Chapter 31, bids and offers shall be quoted in Index points, and the minimum price increment shall be 0.50 Index points, equal to \$1.00 per contract.

31102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

31102.E. [Reserved]

31102.F. [Reserved]

31102.G. Termination of Trading

Subject to the Interpretations & Special Notices Relating to Chapter 31, there shall be no trading of expiring futures contracts after the open of the Primary Listing Exchange on the day of Final Settlement Price determination for such contracts (Rule 31103.A.)

31102.H. [Reserved]

31102.I. [Reserved]

31103. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

31103.A. Final Settlement Price

For a futures contract for a given delivery month, the Final Settlement Price shall be a special opening quotation of the Index. Such special opening quotation shall be determined on the third Friday of such delivery month and shall be based on opening prices of the component stocks of the Index.

If the Index is not scheduled to be published on the third Friday of the contract delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.

If the Primary Listing Exchange for a component stock of the Index does not open on the day scheduled for determination of such Final Settlement Price, then for the purpose of calculating such Final Settlement Price the price of such component stock shall be its opening price on the next following day on which its Primary Listing Exchange is open for trading.

If a component stock of the Index does not trade on the day scheduled for determination of such Final Settlement Price, and the Primary Listing Exchange for such stock is open for trading, then for the purpose of calculating such Final Settlement Price the price of such stock shall be its last sale price, provided that the Exchange in its sole discretion may instruct that the price of such stock shall be its opening price on the next following day that it is traded on its Primary Listing Exchange.

31103.B. Final Settlement

Clearing members holding open positions in an expiring futures contract at its termination of trading (Rule 31102.G.) shall make payment to or receive payment from the Clearing House in accordance with normal variation margin procedures based on such expiring contract's Final Settlement Price (Rule 31103.A.).

~~31104. [RESERVED]~~

~~31105. [RESERVED]~~

~~31106. BASIS TRADE AT INDEX CLOSE ("BTIC") TRANSACTIONS~~

~~All BTIC transactions must be executed in accordance with the requirements of Rule 524.B.~~

~~31106.A. BTIC Block Trade Requirements~~

~~BTIC block trades must be executed in accordance with the requirements of Rule 526. For a BTIC or BTIC block trade executed on a given Trading Day on or before the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the current Trading Day. For a BTIC or BTIC block trade executed on a given Trading Day after the scheduled close of the Primary Listing Exchange, the corresponding futures price shall be made by reference to the Index closing value for the next Trading Day.~~

~~31106.B. BTIC Price Assignment Procedures~~

~~The price assignment procedures for BTIC transactions shall follow Rule 524.B.3.~~

~~31106.C. BTIC Minimum Price Increments~~

~~The minimum price increment shall be 0.50 Index points, equal to \$1.00 per contract, for any basis adjustment that is applied to an Index closing price to establish a BTIC transaction price.~~

~~31106.D. Market Disruption Events~~

~~In the event of a market disruption in the Primary Listing Exchange, all pending and executed BTIC transactions in the corresponding futures contract shall be cancelled by the Exchange. Such disruption shall be declared by the Exchange in its sole discretion, and may include, without limitation, an unscheduled early close of the Primary Listing Exchange or a NYSE Rule 7.12 trading halt declared in response to a Level 3 (20%) decline in the S&P 500 Index that necessitates an early close of the Primary Listing Exchange.~~

(End Chapter 31)

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 31

1. Trading Specifications

~~Until such time as the Exchange shall enable outright trading in futures contracts made under these Rules, trading shall be permitted only where such futures contracts are traded through Basis Trade at Index Close transactions, pursuant to Rules 524.B. (Basis Trade at Index Close ("BTIC") Transactions) and Rules 31106. of this Chapter, provided that in any instance where such futures contracts are traded as the futures component of an EFRP transaction, pursuant to Rule 538. (Exchange for Related Positions), the price of such futures contracts may be made either in Index terms outright, pursuant to Rules 31102. of this Chapter, or in BTIC terms, pursuant to Rules 524.B. and Rules 31106. of this Chapter.~~

~~Trading in an expiring futures contract shall terminate at the scheduled close of the Primary Listing Exchange on the Exchange business day first preceding the day of Final Settlement Price determination for such futures contract.~~

DISCLAIMER

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Exhibit B
CME Rulebook and CBOT Rulebooks
Chapter 5
(“Trading Qualifications and Practices”)
Position Limit, Position Accountability and Reportable Level Table
(deletions ~~struck through~~)
(attached under separate cover)