SUBMISSION COVER SHEET

***IMPORTANT*: Check box if Confidential Treatment is requested** ☐

Registered Entity Identifier Code (optional): 21-244R (2 of 2)

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): 06/11/21 Filing Description: Elimination of: (1) CME Globex Trading Halt for Certain CME and CBOT Equity Index CME Globex Trading Hours and (2) Open Outcry Trading Venue of Options on One-Month and Three-Month SOFR Futures Contracts in Connection with the Elimination of Most CME and all CBOT Open Outcry Trading Pits

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: See filing.

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:

Rule Numbers:

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

June 11, 2021

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Center
1155 21st Street, N.W.
Washington, DC 20581

Re: CFTC Regulation 40.6(a) Certification. Elimination of: (1) CME Globex Trading Halt for Certain CME and CBOT Equity Index CME Globex Trading Hours and (2) Open Outcry Trading Venue of Options on One-Month and Three-Month SOFR Futures Contracts in Connection with the Elimination of Most CME and all CBOT Open Outcry Trading Pits.
CBOT Submission No. 21-244R (2 of 2)

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") hereby certify to the Commodity Futures Trading Commission ("CFTC" or "Commission") the elimination of: (1) the CME Globex trading halt for certain CME and CBOT equity futures and options contracts as provided in Exhibit A attached and (2) the open outcry trading venue for the CME Options on One-Month SOFR Futures and Options on Three-Month SOFR Futures contracts (collectively, the "Rule Amendments") effective on Sunday, June 27, 2021 for trade date Monday, June 28, 2021.

CME Submission No. 21-244R advises that CME shall withdraw the action described in (2) below at this time. No other changes have been made to the original CME Submission No. 21-244.

1. Elimination of CME Globex Trading Halt for ALL CME and CBOT Equity Futures and Options Contracts:

CME and CBOT will eliminate the 3:15 p.m. – 3:30 p.m. Central Time (CT) trading halt on CME Globex which currently exists for certain Equity futures and options contracts. The halt was initially implemented to account for transactions conducted via open outcry in the trading pits and is therefore no longer necessary.

2. Elimination of Open Outcry Trading Venue for Options on One-Month and Three-Month SOFR Futures Contracts

As a result of trading activity, CME will eliminate the open outcry trading venue for Options on One-Month SOFR Futures (Rulebook Chapter 461A) and Options on Three-Month SOFR Futures (Rulebook Chapter 460A). These contracts will continue to be listed for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort.

The Exchanges reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified the following Core Principles as being potentially impacted by the Rule Amendments:

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- **Compliance with Rules** – All trading hours will continue to be subject to the full range of rules in the CME & CBOT Rulebook Chapters, including all monitoring, surveillance, and enforcement provisions.

- **Execution of Transactions** – The Rule Amendments will not impact the Exchanges' order execution, which will continue in the same manner as before.

- **Prevention of Market Disruption** – The capacity and responsibility to prevent manipulation, price distortion, and disruptions of the delivery or cash-settlement process through market surveillance, compliance, and enforcement practices and procedures will continue.

- **Availability of General Information** – The Rule Amendments will be made known to the trading community in advance of the effective date via the dissemination of a Special Executive Report ("SER"). The SER will also be posted on the CME website.

- **Daily Publication of Trading –** All trades will be posted in the Daily Bulletin and published on the CME website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges hereby certify that the Rule Amendments comply with the Act, including regulations under the Act.

There were no substantive opposing views to the Rule Amendments.

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.

If you require any additional information regarding this action, please contact me at 212-299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A: CME and CBOT Equity Futures and Options Contracts

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Exhibit A

CME Contract Title	Rulebook Chapter	Commodity Code
E-mini NASDAQ Biotechnology Index Futures	360	BQ
E-mini Standard and Poor's 500 Stock Price Index Futures	358	ES
Options on E-mini Standard and Poor's 500 Stock Price Index Futures	358A	ES
E-mini S&P 500 ESG Index Futures	364	ESG
Options on Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	351A	EV
Weekly Options on Standard and Poor's 500 Stock Price Index Futures (European-Style)	351A	EV1-EV4
Options on E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	358A	EW
Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures (European-Style)	358A	EW1-EW4
Options on Micro E-mini Standard and Poor’s 500 Stock Price Index Futures - End-of-Month (European-Style)	353A	EX
Weekly Options on Micro E-mini Standard and Poor’s 500 Stock Price Index Futures (European-Style)	353A	EX1-EX4
E-mini® IPOX® 100 U.S. Index Futures	392	IPO
Micro E-mini Russell 2000 Index Futures	363	M2K
Wednesday Weekly Options on Standard and Poor's 500 Stock Price Index Futures (European-Style)	351A	S1C-S5C
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1 (European-Style)	358A	E1C-E5C
E-mini Standard and Poor's Midcap 400 Stock Price Index Futures	362	ME
Options on E-mini Standard & Poor's Midcap 400 Stock Price Index Futures	362A	ME
Micro E-mini Standard and Poor’s 500 Stock Price Index Futures	353	MES
Options on Micro E-mini Standard and Poor’s 500 Stock Price Index Futures	353A	MES
European Style E-mini® S&P400 Weekly Options	362A	ME3
Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures (European-Style)	351A	S1A-S5A
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures (European-Style)	358A	E1A-E5A
Micro E-mini Nasdaq 100 Index Futures	361	MNQ
Options on Micro E-mini Nasdaq 100 Index Futures	361A	MNQ
Weekly Options on Micro E-mini Nasdaq 100 Index Futures (European-Style)	361A	MQ1-MQ4
Options on Micro E-mini Nasdaq 100 Index Futures - End-of-Month (European-Style)	361A	MQE
E-mini NASDAQ 100 Index Futures	359	NQ
Options on E-mini NASDAQ 100 Index Futures	359A	NQ
Monday Weekly Options on E-mini NASDAQ 100 Index Futures (European-Style)	359A	Q1A-Q5A
E-mini NASDAQ Composite Index Futures	377	QN
Options on E-mini NASDAQ 100 Index Futures - End-of-Month (European-Style)	359A	QNE
Weekly Options on E-mini NASDAQ 100 Index Futures (European-Style)	359A	QN1-QN4
Wednesday Weekly Options on E-mini NASDAQ 100 Index Futures (European-Style)	359A	Q1C-Q5C
Weekly Options on E-mini® Russell 2000® Index Futures	393A	R1E
E-mini® Russell 2000® Growth Index Futures	394	R2G
E-mini® Russell 2000® Value Index Futures	395	R2V
E-mini Russell 1000® Index Futures	383	RS1

E-mini Russell 1000® Growth Index Futures	384	RSG
E-mini Russell 1000® Value Index Futures	385	RSV
Options on E-mini® Russell 2000® Index Futures - End-of-Month	393A	RTM
Options on E-mini® Russell 2000® Index Futures	393A	RTO
E-mini® Russell 2000® Index Futures	393	RTY
S&P 500® Annual Dividend Index Futures	365	SDA
S&P 500® Quarterly Dividend Index Futures	366	SDI
S&P 500 Growth Index Futures	355	SG
S&P MLP Total Return Index® Futures	389	SLP
E-mini S&P Smallcap 600 Index Futures	368	SMC
Options on E-mini S&P Smallcap 600 Stock Price Index Futures	368A	SMC
Standard and Poor's 500 Stock Price Index Futures	351	SP
Options on Standard and Poor's 500 Stock Price Index Futures	351A	SP
S&P 500 Value Index Futures	356	SU
Nasdaq-100 Volatility Index Futures	379	VLQ
E-mini Standard and Poor's Select Sector Stock Materials Index Futures	369	XAB
E-mini Standard and Poor's Select Sector Stock Energy Index Futures	369	XAE
E-mini Standard and Poor's Select Sector Stock Financial Index Futures	369	XAF
E-mini Standard and Poor's Select Sector Stock Industrial Index Futures	369	XAI
E-mini Standard and Poor's Select Sector Stock Technology Index Futures	369	XAK
E-mini Standard and Poor's Select Sector Stock Consumer Staples Index Futures	369	XAP
E-mini Standard and Poor’s Select Sector Stock Real Estate Index Futures	369	XAR
E-mini Standard and Poor's Select Sector Stock Utilities Index Futures	369	XAU
E-mini Standard and Poor's Select Sector Stock Health Care Index Futures	369	XAV
E-mini Standard and Poor's Select Sector Stock Consumer Discretionary Index Futures	369	XAY
E-mini Standard and Poor's Communication Services Select Sector Index Futures	369	XAZ
Options on Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)	351A	YPC

CBOT Contract Name	**Rulebook Chapter**	**Commodity Code**
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) End-of-Month Option	27A	EYM
Micro E-mini Dow Jones Industrial Average Index Futures	28	MYM
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) Futures Options	27A	YM
CBOT Dow Jones US Real Estate Index Futures	30	JR
CBOT E-mini Dow Jones Industrial Average Index Futures ($5 Multiplier)	27	YM
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) Weekly Option	27A	YM1-YM4