



U.S. COMMODITY FUTURES TRADING COMMISSION

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STATEMENT OF THE COMMISSION

I. INTRODUCTION

The Commodity Futures Trading Commission (“Commission”), pursuant to Section 5(c)(5) of the Commodity Exchange Act (“the Act”)¹ and § 40.5 of the Commission’s regulations, hereby grants the Chicago Mercantile Exchange Inc.’s (“CME”) request for approval of new Chapter IV and new Rule 1001—Regulatory Reporting of Swap Data in CME’s Rulebook.² For the reasons set forth below, the Commission has determined that CME Rule 1001 meets the standard for Commission approval of registered entity rules set forth in Section 5(c)(5)(A) in that it is not inconsistent with the Act, or the Commission’s regulations thereunder.³ The Commission’s determination is based on its analysis of, among other provisions, Sections 2(a)(13)(E), 5b, and 21 of the Act, including DCD Core Principles C (Participant and Product Eligibility)⁴ and N (Antitrust Considerations),⁵ and Parts 39,⁶ 40,⁷ and 49⁸ of the Commission’s regulations. In sum, the Commission has determined that Rule 1001 is not inconsistent with either the Act or the regulatory structure implemented by the Commission to effectuate the Act.⁹

Sections I and II of this decision present the text of CME Rule 1001, the relevant statutory and regulatory context, and the procedural history of CME’s request for approval of CME Rule 1001. Section III addresses the legal standard for approval of rule submissions, and Section IV presents the Commission’s analysis of CME Rule 1001 under that legal standard in light of the relevant statutory and regulatory provisions. In Section V, the Commission addresses public comments.

¹ 7 U.S.C. 5, *in seq.*

² Rule 1001, a clearing rule, was submitted for approval by CME. CME is registered with the Commission as a derivatives clearing organization (“DCO”) and is designated as a designated contract market (“DCM”). It also is provisionally registered with the Commission as a swap data repository (“SDR”). Although all under CME, the DCO, DCM and SDR are separate registrants, subject to their own specific statutory and regulatory requirements and, therefore, are regulated as separate entities. CME is a wholly-owned subsidiary of the CME Group, which also is the holding company for four other entities: NYMEX, CBOE, ICE, and COMEX.

³ Under the Act, the Commission’s legal standard in considering a rule for approval is as follows: “The Commission shall approve a new rule, or rule amendment, of a registered entity unless the Commission finds that the new rule, or rule amendment, is inconsistent with this subtitle (including regulations).” 7 U.S.C. § 7a-2(c)(5)(A).

⁴ 7 U.S.C. § 7a-10(c)(2)(C).

⁵ 7 U.S.C. § 7a-10(c)(2)(N).

⁶ Derivatives Clearing Organization General Provisions and Core Principles, 76 Fed. Reg. 68304 (Nov. 8, 2011).

⁷ Swap Data Recordkeeping and Reporting Requirements, 77 Fed. Reg. 20346 (Apr. 13, 2012).

⁸ Swap Data Repository: Registration Standards, Duties and Core Principles, 76 Fed. Reg. 24538 (Sep. 1, 2011).

⁹ The Commission understands that CME intends this rule to become effective on the next business day following each date on this rule may be approved.

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