SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): 16-273

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

Filing as a: ☒ **DCM** ☐ **SEF** ☐ **DCO** ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 07/21/2016 Filing Description: Listing of Existing American-Style Weekly Options on Mexican Peso/US Dollar, Brazilian Real/US Dollar, New Zealand Dollar/US Dollar, Euro/British Pound, Euro/Japanese Yen, and Euro/Swiss Franc Futures Contracts on CME Globex and CME ClearPort

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: CME Rulebook Chapters 256A, 257A, 258A, 301A, 303A, and 304A

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

Official Product Name:

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:

CME Group

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

July 21, 2016

VIA ELECTRONIC PORTAL

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

Re: CFTC Regulation 40.6(a) Certification. Notification Regarding the Listing of Existing American-Style Weekly Options on Mexican Peso/US Dollar, Brazilian Real/US Dollar, New Zealand Dollar/US Dollar, Euro/British Pound, Euro/Japanese Yen, and Euro/Swiss Franc Futures Contracts on CME Globex and CME ClearPort. CME Submission No. 16-273

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it will make available for trading on CME Globex and for submission for clearing through CME ClearPort the existing American-Style Weekly Options on the Mexican Peso/US Dollar ("MXN/USD"), Brazilian Real/US Dollar ("BRL/USD"), New Zealand Dollar/US Dollar ("NZD/USD"), Euro/British Pound ("EUR/GBP"), Euro/Japanese Yen ("EUR/JPY"), and Euro/Swiss Franc ("EUR/CHF") Futures contracts (the "Contracts") effective on Sunday, August 7, 2016 for trade date Monday, August 8, 2016. The Contracts are currently available for trading on the CME trading floor only.

Contract Title	CME Rulebook Chapter	Floor/Globex/ClearPort/Clearing Codes
Mexican Peso/US Dollar ("MXN/USD") American Weekly Options	256A	1M-5M
Brazilian Real/US Dollar ("BRL/USD") American Weekly Options	257A	1R-5R
New Zealand Dollar/US Dollar ("NZD/USD") American Weekly Options	258A	1Z-5Z
Euro/British Pound ("EUR/GBP") American Weekly Options	301A	1E-5E
Euro/Japanese Yen ("EUR/JPY") American Weekly Options	303A	1H-5H
Euro/Swiss Franc ("EUR/CHF") American Weekly Options	304A	1I-5I

CME Globex and CME ClearPort hours are Sunday through Friday, 5:00 p.m. to 4:00 p.m. Chicago time ("CT"), with a one-hour break Monday through Thursday, beginning at 4:00 p.m. CT.

The CME trade matching algorithm for the Contracts will be first-in, first out ("FIFO").

Appendix A enumerates the Exchange fees for the Contracts.

Appendix B summarizes the amendments to the CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table for the Contracts.

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Appendix C details the amendments to the CME Rule 589. ("Special Price Limit Fluctuations") Table for the Contracts.

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 listing of the Contracts on CME Globex and CME ClearPort may have some bearing on the following Core Principles:

- **Prevention of Market Disruption**: As with all products listed for trading on a CME Group designated contract market, trading activity in the Contracts will continue to be subject to monitoring and surveillance by CME Group's Market Regulation Department.

- **Availability of General Information**: CME will make publically available the details of the Contracts' listing on CME Globex and CME ClearPort by publishing a Special Executive Report ("SER") to the market. The SER will be available on CME Group's website.

- **Daily Publication of Trading Information**: CME shall continue its regular practice to make public information on the Contracts' prices, volume, and open interest. The Exchange shall publish on its website information in regard to the Contracts' specifications, terms, and conditions, as well as daily trading volume, open interest, and price information to include data on these options from CME Globex and CME ClearPort.

- **Execution of Transactions**: The Contracts will be additionally traded on CME Globex and cleared through CME ClearPort.

- **Trade Information**: All required trade information for the Contracts is included in the audit trail and is sufficient for the Market Regulation Department to monitor for market abuse.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the listing of the Contracts on CME Globex and CME ClearPort complies with the Act, including regulations under the Act. There were no substantive opposing views to this 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 CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments:

Appendix A – Fee Schedule
Appendix B – Amendments to the CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table
Appendix C – Amendments to the CME Rule 589. ("Special Price Limit Fluctuations") Table

Appendix A

Exchange Fees

Membership Type	Venue/Transaction Type	Exchange Fee
Individual Members Clearing Members Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Members & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	Open Outcry | Delivery	$0.07
	CME Globex	$0.32
	EFP | EFR | Block	$1.07
	Exercise | Assign | Future From	$0.12
Rule 106.D Lessees Rule 106.F Employees	Open Outcry | Delivery	$0.27
	CME Globex	$0.52
	EFP | EFR | Block	$1.27
	Exercise | Assign | Future From	$0.32
Rule 106.R Electronic Corporate Members *(For other than CME Globex – See Non-Members)*	CME Globex	$0.44
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	Open Outcry | Delivery	$0.45
	CME Globex	$0.44
	EFP | EFR | Block	$1.45
	Exercise | Assign | Future From	$0.50
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants *(For other than Globex - See Non-Members)*	CME Globex	$0.54
Central Bank Incentive Program (CBIP) Participants Emerging Markets Bank Incentive Program (EMBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants Latin American Commercial Incentive Program (LACIP) Participants Latin American Proprietary Trading Incentive Program (LAPTIP) Participants *(For other than Globex - See Non-Members)*	CME Globex	$1.00
CTA/Hedge Fund Incentive Program Participants *(For other than Globex - See Non-Members)*	CME Globex	$1.20
Members Trading Outside of Division *(For other than Globex During ETH - See Non-Members)*	CME Globex During ETH Only	$0.85
Non-Members *(Including: CBOE Members)*	Open Outcry | Delivery	$0.60
	CME Globex – Outrights	$1.60
	CME Globex – Spreads	$1.60
	EFP | EFR | Block	$1.60
	Exercise | Assign | Future From	$0.65

Other CME Processing Fees	Rate
106.D Lessee/106.H Brokerage	$0.13
106.F Employee Brokerage	$0.13
Floor / "New" Brokerage	$0.04
Position Adjustments/Position Transfers	$0.10
Give-Up Surcharge	$0.05
Facilitation Fee	$0.40

Appendix B

Amendments to the CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table

(Additions are **underlined**.)

Instrument Name	Globex Non-Reviewable Ranges (NRR)			
FX Products Futures	**Globex Symbol**	**Globex Non-Reviewable Ranges (NRR)**	**NRR: Globex Format**	**NRR: Ticks**
G10 Currency Pairs (CME)				
EUR/GBP Futures	RP	40 ticks	200	40
EUR/CHF Futures	RF	40 ticks	40	40
EUR/JPY Futures	RY	40 ticks	40	40
NZD/USD Futures	6N	40 ticks	40	40
Emerging Markets Currency Pairs (CME)				
BRL/USD Futures	6L	40 ticks	20.0	40
MXN/USD Futures	6M	40 ticks	400	40
FX Products Options	**Globex Symbol**	**Globex Non-Reviewable Ranges (NRR)**	**Bid/Ask Reasonability**	
BRL/USD (American) Weekly Options	#R	The greater of delta times the underlying futures non-reviewable range or 20% of premium up to 1/4 of the underlying futures' non-reviewable range with a minimum of 1 tick	The greater of the delta times the underlying futures' non-reviewable range or 5% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 10 ticks	
EUR/CHF (American) Crossrate Weekly Options	#I			
EUR/GBP (American) Crossrate Weekly Options	#E			
EUR/JPY (American) Crossrate Weekly Options	#H			
MXN/USD (American) Weekly Options	#M			
NZD/USD (American) Weekly Options	#Z			

Appendix C

Amendments to the CME Rule 589. ("Special Price Limit Fluctuations") Table

(Additions are **underlined**.)

	Products with a limit level designated in blue are associated products without their own speci
	Products in green - please see product rulebook chapter for additional details.

Note - ** Denotes a product not listed on Globex.

Note - *** Designates associated Inter-commodity products

Product	RULEBOOK CHAPTER	COMMODITY CODE	PRIMARY/ ASSCOCIATED	ASSOCIATED WITH	BASE IN REAL ECONOMIC VALUE	Level 1	Level 2	Level 3	Level 4	Level 5
CME										
Euro/British Pound Sterling (Euro/BP) Cross Rate Futures	301	RP	Primary	Primary	400 ticks	2000	4000	6000	8000	No Limit
Options on Euro/British Pound Sterling (Euro/BP) Cross Rate Futures	301A	RP	Associated	RP						No Limit
<u>Euro FX/BP Cross Rate Weekly Options</u>	<u>301A</u>	<u>1E, 2E, 3E, 4E, 5E</u>	<u>Associated</u>	<u>RP</u>						<u>No Limit</u>
Euro/Japanese Yen (Euro/JY) Cross Rate Futures	303	RY	Primary	Primary	400 ticks	400	800	1200	1600	No Limit
Options on Euro/Japanese Yen (Euro/JY) Cross Rate Futures	303A	RY	Associated	RY						No Limit
<u>Euro FX/JY Cross Rate Weekly Options</u>	<u>303A</u>	<u>1H, 2H, 3H, 4H, 5H</u>	<u>Associated</u>	<u>RY</u>						<u>No Limit</u>
Euro/Swiss Franc (Euro/SF) Cross Rate Futures	304	RF	Primary	Primary	400 ticks	400	800	1200	1600	No Limit
Options on Euro/Swiss Franc (Euro/SF) Cross Rate Futures	304A	RF	Associated	RF						No Limit
<u>Euro FX/SF Cross Rate Weekly Options</u>	<u>304A</u>	<u>1I, 2I, 3I, 4I, 5I</u>	<u>Associated</u>	<u>RF</u>						<u>No Limit</u>
Mexican Peso/U.S. Dollar (MXN/USD) Futures	256	6M	Primary	Primary	400 ticks	4000	8000	12000	16000	No Limit
Options on Mexican Peso/U.S. Dollar (MXN/USD) Futures	256A	MP	Associated	6M						No Limit
<u>Mexican Peso Weekly Options</u>	<u>256A</u>	<u>1M, 2M, 3M, 4M, 5M</u>	<u>Associated</u>	<u>6M</u>						<u>No Limit</u>
New Zealand Dollar/U.S. Dollar (NZD/USD) Futures	258	6N	Primary	Primary	400 ticks	400	800	1200	1600	No Limit
Options on New Zealand Dollar/U.S. Dollar (NZD/USD) Futures	258A	6N	Associated	6N						No Limit
<u>New Zealand Dollar Weekly Options</u>	<u>258A</u>	<u>1Z, 2Z, 3Z, 4Z, 5Z</u>	<u>Associated</u>	<u>6N</u>						<u>No Limit</u>
Brazilian Real/U.S. Dollar (BRL/USD) Futures	257	6L	Primary	Primary	400 ticks	200.0	400.0	600.0	800.0	No Limit
Options on Brazilian Real/U.S. Dollar (BRL/USD) Futures	257A	BR	Associated	6L						No Limit
<u>Brazilian Real Weekly Options</u>	<u>257A</u>	<u>1R, 2R, 3R, 4R, 5R</u>	<u>Associated</u>	<u>6L</u>						<u>No Limit</u>