#### **SUBMITED VIA CFTC PORTAL**

Secretary of the Commission Office of the Secretariat U.S. Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, D.C. 20581

Re: KalshiEX LLC. Weekly Notification of Rule Amendments Pursuant to Regulation 40.6(d)

Dear Madam or Sir,

Pursuant to Commodity Futures Trading Commission Regulation 40.6(d), the Exchange submits this weekly notification of the following rule amendments effective during the week of January 23, 2022 to January 29, 2022.

Rule changes relating to the following rules [ APPROVE, BOOSTER, CASE, CHIHIGH, CO2, FOREX, FRM, GAS, GDP, HOME, HPI, JOBS, MTA, NGDP, NHIGH, RAINNYC, RAINSEA, SNOWNY, TNOTE, TSAW, VAXX, WKCASE ] and relating to the following products [ What will Joe Biden's approval rating be?, How many COVID-19 booster shots will be administered?, How many new COVID cases will there be in a given day?, What will the high temperature be in Chicago?, How much CO2 will the US emit?, What will average gas prices be?, Will real GDP {increase/decrease} by more than {percent}?, Will new U.S. home sales be above {{count}}?, How much will the Housing Price Index change?, Will initial jobless claims be {higher, lower} than {count}??, "Will weekly average subway ridership in New York City be above {count}?", How much will NGDP change?, What will the high temperature be in Central Park?, How much will it rain in NYC?, How much will it rain in Seattle?, How much will it snow in New York City?, What will the yield of the 10-year U.S. treasury note be?, How many people will be screened by the TSA on average this week?, How many Americans will be vaccinated?, What will weekly COVID-19 case numbers be?] were amended as noted in detail below:

• Changes made to ticker APPROVE (Category: Economic/Demographic Measure - non-US Govt, Product Name: What will Joe Biden's approval rating be?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

#### APPROVE-020

Percentage Points: 40

Greater than/Less than: greater than

Date: February 04, 2022

# APPROVE-021

Percentage Points: 40.5

Greater than/Less than: greater than

Date: February 04, 2022

#### APPROVE-022

Percentage Points: 41

Greater than/Less than: greater than

Date: February 04, 2022

• Changes made to ticker BOOSTER (Category: Economic/Demographic Measure - US Govt, Product Name: How many COVID-19 booster shots will be administered?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

### **BOOSTER-014**

Date: February 02, 2022

Count: 90 million

### **BOOSTER-015**

Date: February 2, 2022 Count: 89 million

### **BOOSTER-016**

Date: February 02, 2022

Count: 91 million

• Changes made to ticker CASE (Category: Economic/Demographic Measure - US Govt, Product Name: How many new COVID cases will there be in a given day?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

### **CASE-122**

Date: January 24, 2022

Count: 900,000

Last Trading Date: January 25, 2022

#### **CASE-123**

Date: January 25, 2022

Count: 750,000

Last Trading Date: January 26, 2022

#### **CASE-124**

Date: January 26, 2022

Count: 650,000

Last Trading Date: January 27, 2022

## **CASE-125**

Date: January 27, 2022

Count: 450,000

Last Trading Date: January 28, 2022

# **CASE-126**

Date: January 28, 2022

Count: 500,000

Last Trading Date: January 29, 2022

• Changes made to ticker CHIHIGH (Category: Weather/Climate, Product Name: What will the high temperature be in Chicago?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

## CHIHIGH-231

Date: January 24, 2022

Degrees: 30

Greater than/Less than/Between: greater than

#### CHIHIGH-232

Date: January 24, 2022

Degrees: 32

Greater than/Less than/Between: greater than

#### CHIHIGH-233

Date: January 25, 2022

Degrees: 12

Greater than/Less than/Between: greater than

### CHIHIGH-234

Date: January 26, 2022

Degrees: 11

Greater than/Less than/Between: greater than

# CHIHIGH-235

Date: January 26, 2022

Degrees: 13

Greater than/Less than/Between: greater than

#### CHIHIGH-236

Date: January 27, 2022

Degrees: 30

Greater than/Less than/Between: greater than

#### CHIHIGH-237

Date: January 27, 2022

Degrees: 32

Greater than/Less than/Between: greater than

### CHIHIGH-238

Date: January 28, 2022

Degrees: 20

Greater than/Less than/Between: greater than

#### CHIHIGH-239

Date: January 28, 2022

Degrees: 22

Greater than/Less than/Between: greater than

#### CHIHIGH-240

Date: January 29, 2022

Degrees: 21

Greater than/Less than/Between: greater than

#### CHIHIGH-241

Date: January 29, 2022

Degrees: 23

Greater than/Less than/Between: greater than

### CHIHIGH-242

Date: January 30, 2022

Degrees: 29

Greater than/Less than/Between: greater than

### CHIHIGH-243

Date: January 30, 2022

Degrees: 31

Greater than/Less than/Between: greater than

• Changes made to ticker CO2 (Category: Economic/Demographic Measure - US Govt, Product Name: How much CO2 will the US emit?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

## CO2-010

Month: November 2021

Amount: 390 million metric tons

• Changes made to ticker FOREX (Category: Economic/Demographic Measure - US Govt, Product Name: What will the exchange rate of {currency} be?) to update the strike price

and contract duration in conformity with the contract's established listing cycle. The changes are:

#### FOREX-001

Currency: Euro Above/Below: above

Count: 1.14

Date: February 04, 2022

#### FOREX-002

Currency: Mexican peso Above/Below: above

Count: 21

Date: February 04, 2022

### FOREX-003

Currency: yuan Above/Below: above

Count: 6.5

Date: December 16, 2022

• Changes made to ticker FRM (Category: Economic/Demographic Measure - US Govt, Product Name: Will the 30-Yr FRM be above {interest rate}?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

#### FRM-028

Interest Rate: 3.55 Date: February 03, 2022 Expo Date: February 10, 2022

• Changes made to ticker GAS (Category: Economic/Demographic Measure - US Govt, Product Name: What will average gas prices be?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

### **GAS-034**

Date: January 31, 2022

Price: \$3.271

Expo\_date: February 07, 2022

• Changes made to ticker GDP (Category: Economic/Demographic Measure - US Govt, Product Name: Will real GDP {increase/decrease} by more than {percent}?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

#### **GDP-009**

Increase/Decrease: Increase

Quarter: Q1 2022 Percent: 2.5

• Changes made to ticker HOME (Category: Economic/Demographic Measure - US Govt, Product Name: Will new U.S. home sales be above {{count}}?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

# **HOME-008**

Count: 800000 Month: January

• Changes made to ticker HPI (Category: Economic/Demographic Measure - US Govt, Product

Name: How much will the Housing Price Index change?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

#### **HPI-003**

month\_start: November 2021 month\_end: December 2021 expo date: April 01, 2022

percent: 1

• Changes made to ticker JOBS (Category: Economic/Demographic Measure - US Govt, Product Name: Will initial jobless claims be {higher, lower} than {count}?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

# **JOBS-034**

Date: January 29, 2022

Count: 250000

Higher/Lower: Higher

• Changes made to ticker MTA (Category: Transportation, Product Name: "Will weekly average subway ridership in New York City be above {count}?") to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

#### MTA-030

Date: January 30, 2022 Count: 2105338

Expo date: February 06, 2022

• Changes made to ticker NGDP (Category: Economic/Demographic Measure - US Govt, Product Name: How much will NGDP change?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

#### NGDP-001

Percent: 3

Above/Below: above Period: 2022 Q1

Expo\_date: May 27, 2022

#### **NGDP-002**

Percent: 7.5

Above/Below: above

Period: 2022

Expo\_date: April 27, 2023

• Changes made to ticker NHIGH (Category: Weather/Climate, Product Name: What will the high temperature be in Central Park?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

# NHIGH-240

Date: January 24, 2022

Degrees: 32

Greater than/Less than: Greater than

# NHIGH-241

Date: January 24, 2022

Degrees: 34

Greater than/Less than: Greater than

### NHIGH-242

Date: January 25, 2022

Degrees: 42

Greater than/Less than: Greater than

### NHIGH-243

Date: January 25, 2022

Degrees: 44

Greater than/Less than: Greater than

#### NHIGH-244

Date: January 26, 2022

Degrees: 26

Greater than/Less than: Greater than

#### NHIGH-245

Date: January 27, 2022

Degrees: 32

Greater than/Less than: Greater than

### NHIGH-246

Date: January 27, 2022

Degrees: 34

Greater than/Less than: Greater than

#### NHIGH-247

Date: January 28, 2022

Degrees: 34

Greater than/Less than: Greater than

#### NHIGH-248

Date: January 28, 2022

Degrees: 36

Greater than/Less than: Greater than

### NHIGH-249

Date: January 29, 2022

Degrees: 27

Greater than/Less than: Greater than

### NHIGH-250

Date: January 30, 2022

Degrees: 23

Greater than/Less than: Greater than

### NHIGH-251

Date: January 30, 2022

Degrees: 25

Greater than/Less than: Greater than

• Changes made to ticker RAINNYC (Category: Weather/Climate, Product Name: How much will it rain in NYC?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

### **RAINNYC-129**

Date: January 24, 2022

Inches: 0

# RAINNYC-130

Date: January 25, 2022

Inches: 0

#### **RAINNYC-131**

Date: January 26, 2022

Inches: 0

#### RAINNYC-132

Date: January 27, 2022

Inches: 0

### RAINNYC-133

Date: January 28, 2022

Inches: 0.02

# **RAINNYC-134**

Date: January 30, 2022

Inches: 0

• Changes made to ticker RAINSEA (Category: Weather/Climate, Product Name: How much will it rain in Seattle?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

### **RAINSEA-148**

Date: January 24, 2022

Inches: 0

### **RAINSEA-149**

Date: January 25, 2022

Inches: 0

## **RAINSEA-150**

Date: January 26, 2022

Inches: 0

## **RAINSEA-151**

Date: January 27, 2022

Inches: 0

# RAINSEA-152

Date: January 28, 2022

Inches: 0

### **RAINSEA-153**

Date: January 29, 2022

Inches: 0

### **RAINSEA-154**

Date: January 30, 2022

Inches: 0.40

• Changes made to ticker SNOWNY (Category: Weather/Climate, Product Name: How much will it snow in New York City?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

## **SNOWNY-011**

Date: January 29, 2022

Inches: 3

Expo\_Date: February 05, 2022

### **SNOWNY-012**

Date: January 29, 2022

Inches: 6

Expo\_Date: February 05, 2022

## **SNOWNY-013**

Date: January 29, 2022

Inches: 12

Expo Date: February 05, 2022

### **SNOWNY-014**

Date: January 28, 2022

Inches: 1

Expo\_Date: February 04, 2022

### **SNOWNY-015**

Date: January 28, 2022

Inches: 2

Expo Date: February 04, 2022

• Changes made to ticker TNOTE (Category: Economic/Demographic Measure - US Govt, Product Name: What will the yield of the 10-year U.S. treasury note be?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

# **TNOTE-001**

Above/below: above Date: January 31, 2022

Percent: 1.9

#### **TNOTE-002**

Above/below: above Date: January 31, 2022

Percent: 1.8

### TNOTE-003

Above/below: above Date: January 31, 2022

Percent: 1.7

• Changes made to ticker TSAW (Category: Transportation, Product Name: How many people will be screened by the TSA on average this week?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

#### **TSAW-050**

Date: January 30, 2022

Count: 1500000

• Changes made to ticker VAXX (Category: Economic/Demographic Measure - US Govt, Product Name: How many Americans will be vaccinated? ) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

# **VAXX-045**

Date: February 02, 2022 Count: 253 million

#### **VAXX-046**

Date: February 02, 2022 Count: 253.5 million

# **VAXX-047**

Date: February 02, 2022 Count: 253.25 million

• Changes made to ticker WKCASE (Category: Economic/Demographic Measure - US Govt, Product Name: What will weekly COVID-19 case numbers be?) to update the strike price and contract duration in conformity with the contract's established listing cycle. The changes are:

# WKCASE-023

Count: 4.5 million Date: January 28, 2022

Last Trading Date: January 29, 2022

If you have any questions, please do not hesitate to contact me.

Sincerely,

Elie Mishory Chief Regulatory Officer KalshiEX LLC emishory@kalshi.com