

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 19-098

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): February 6, 2019 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of January 28, 2019

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 |

Official Product Name:

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 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 checked="" type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.

February 6, 2019

VIA ELECTRONIC PORTAL

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(d) Notification. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.
CME Submission No. 19-098**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions made effective during the week of January 28, 2019.

On Sunday, January 27, 2019, for trade date Monday, January 28, 2019, the Exchange amended the strike price listing schedule for Options on Euro/British Pound Sterling Futures contracts. The marketplace was alerted of the changes via Special Executive Report (“SER”) #8314, which is attached hereto as Exhibit A.

On Thursday, January 31, 2019, the Exchange approved all applications for the declaration of regularity in Live Cattle for approved livestock yards for the regularity period beginning February 1, 2019. The marketplace was alerted of the approvals via MKR #01-31-19B, which is attached hereto as Exhibit B.

Also, on Thursday, January 31, 2019, the Exchange approved all applications for the declaration of regularity for the delivery of Slaughter Plants for CME Live Cattle Contracts for the regularity period beginning February 1, 2019. The marketplace was alerted of the approvals via MKR #01-31-19C, which is attached hereto as Exhibit C.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at CMESubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER #8314 (attached under separate cover)
Exhibit B – MKR #01-31-19B
Exhibit C – MKR #01-31-19C



EXHIBIT A

Special Executive Report

S-8314

January 16, 2019

Amendments to Strike Price and Listing Schedule for Options on Euro/British Pound Sterling (EUR/GBP) Futures Contracts

Effective Sunday, January 27, 2019, for trade date Monday, January 28, 2019, Chicago Mercantile Exchange Inc. ("CME") will amend the strike price listing schedule for Options on Euro/British Pound Sterling Futures contracts (collectively, the "Option Contracts") as described below.

CME Globex Code/ Clearing Code	Product	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
RP/ RP	Front Month Quarterly or Serial Option on Euro/British Pound Sterling (EUR/GBP) Futures	24 strike increments of 0.0025 above and below the at-the-money (ATM) strike	8 strike increments of 0.0025 above and below the at-the-money (ATM) strike plus an additional 10 strike increments of 0.0050
RP / RP	All Other Quarterly and Serial Options on Euro/British Pound Sterling (EUR/GBP) Futures	24 strike increments of 0.0025 above and below the at-the-money (ATM) strike	10 strike increments of 0.0050 above and below the at-the-money (ATM) strike plus an additional 10 strike increments of 0.0100
1E-5E / 1E-5E	Euro/British Pound Sterling (EUR/GBP) Weekly Options	24 strike increments of 0.0025 above and below the at-the-money (ATM) strike	8 strike increments of 0.0025 above and below the at-the-money (ATM) strike plus an additional 10 strike increments of 0.0050

The Commodity Futures Trading Commission ("CFTC") will be notified of the aforementioned amendments to the Option Contracts during the week of February 4, 2019, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Amendments to CME Rulebook 301A are provided in blackline format in Exhibit 1.

Please direct questions regarding this notice to:

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Exhibit 1

CME Rulebook

(additions underscored; deletions ~~struck through~~)

Chapter 301A

Options on Euro/British Pound Sterling (EUR/GBP) Cross Rate Futures

* * *

301A01. OPTIONS CHARACTERISTICS

* * *

301A01.I. Exercise Prices and Listing of Exercise Prices

~~Regular exercise prices shall be stated in terms of British pounds sterling per Euro at intervals of £0.0025, e.g., £0.66750, £0.67000, £0.67250, etc.~~

~~301A02. LISTING OF EXERCISE PRICES~~

1. Front Monthly Options in the March Quarterly Cycle ("Quarterly Options") or Front Option Not in the March Quarterly Cycle ("Serial" Option)

At the commencement of trading in a contract month, the Exchange shall list put and call options at the 0.0025 GBP per EUR regular exercise price that is nearest the previous day's settlement price of the underlying futures contract as well as at the next ~~twenty-four eighth~~ higher and next ~~twenty-four eighth~~ lower regular exercise prices. The Exchange shall also list an additional ten higher and ten lower put and call options at the 0.0050 GBP per EUR regular exercise price.

When a sale, bid, offer, or settlement price in the underlying futures contract occurs within half a regular 0.0025 GBP per EUR exercise price interval of the ~~twenty-four eighth~~ highest or ~~twenty-four eighth~~ lowest existing regular exercise price, put and call options at the next higher or next lower 0.0025 and 0.0050 GBP per EUR regular exercise price shall be listed for trading on the next Trading Day. New options may be listed for trading up to and including the termination of trading.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

2. Non-Front Quarterly and Serial Options ~~Not in the March Quarterly Cycle ("Serial" and "Weekly Options")~~

At the commencement of trading in a contract month, the Exchange shall list put and call options at the 0.0050 GBP per EUR regular exercise price that is nearest the previous day's settlement price of the underlying futures contract as well as at the next ten higher and next ten lower regular exercise prices. The Exchange shall also list an additional ten higher and ten lower put and call options at the 0.0100 GBP per EUR regular exercise price.

When a sale, bid, offer, or settlement price in the underlying futures contract occurs within half a regular 0.0050 GBP per EUR exercise price interval of the tenth highest or tenth lowest existing regular exercise price, put and call options at the next higher or next lower 0.0050 and 0.0100 GBP per EUR regular exercise price shall be listed for trading on the next Trading Day. New options may be listed for trading up to and including the termination of trading.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

~~Upon demand, the Exchange shall list put and call options at any exercise price listed for trading in the next March quarterly cycle futures option that is nearest the expiration of the option. Options may be listed for trading up to and including the termination of trading.~~

3. Weekly Options

At the commencement of trading in a weekly option, the Exchange shall list put and call options at the 0.0025 GBP per EUR regular exercise price that is nearest the previous day's settlement price of the underlying futures contract as well as at the next eight higher and next eight lower regular exercise prices. The Exchange shall also list an additional ten higher and ten lower put and call options at the 0.0050 GBP per EUR regular exercise price.

When a sale, bid, offer, or settlement price in the underlying futures contract occurs within half a regular 0.0025 GBP per EUR exercise price interval of the eighth highest or eighth lowest existing regular exercise price, put and call options at the next higher or next lower 0.0025 and 0.0050 GBP per EUR regular exercise price shall be listed for trading on the next Trading Day. New options may be listed for trading up to and including the termination of trading.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

~~34.~~ Dynamically-Listed Exercise Prices.

Upon demand and at the discretion of the Exchange, new out-of-current-range exercise prices may be added for trading on as soon as possible basis.

301A032. EXERCISE AND ASSIGNMENT

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301A043. [RESERVED]

EXHIBIT B

DATE: January 31, 2019
MKR#: 01-31-19B
SUBJECT: Declaration of Regularity Renewal for Livestock Yards for Live Cattle

Applications for the declaration of regularity in Live Cattle for approved livestock yards have been reviewed by the Exchange.

All applications were approved by the Exchange for the regularity period beginning February 1, 2019.

Complete list of the Livestock Yards can be found in Chapter 7 of the CME Rules and Regulations.

These approvals are effective February 1, 2019.

Please refer questions on this subject to:

Market Surveillance

Terry Gehring Terry.Gehring@cmegroup.com (312) 435-3644

The Commodity Futures Trading Commission will be notified of these approvals during the week of February 4, 2019 via the weekly notification procedures set out in part 40 of the CFTC Regulations.

EXHIBIT C

DATE: January 31, 2019
MKR#: 01-31-19C
SUBJECT: Declaration of Regularity Renewal for Slaughter Plants for Live Cattle

Applications for the declaration of regularity for the delivery of Slaughter Plants for CME Live Cattle Contracts have been reviewed by the Exchange.

All applications were approved by the Exchange for the regularity period beginning February 1, 2019.

Complete list of the Slaughter Plants can be found in Chapter 7 of the CME Rules and Regulations.

These approvals are effective February 1, 2019.

Please refer questions on this subject to:

Market Surveillance

Terry Gehring Terry.Gehring@cmegroup.com (312) 435-3644

The Commodity Futures Trading Commission will be notified of these approvals during the week of February 4, 2019 via the weekly notification procedures set out in part 40 of the CFTC Regulations.