

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-050

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 02/10/22 Filing Description: Expansion of the Listing Schedule of Four (4) Foreign Exchange (FX) Options Contracts

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:

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: See filing.

Rule Numbers: See filing.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

February 10, 2022

VIA ELECTRONIC PORTAL

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

Re: CFTC Regulation 40.6(a) Certification. Expansion of the Listing Schedule of Four (4) Foreign Exchange (FX) Options Contracts. CME Submission No. 22-050

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the expansion of the listing schedule of four (4) foreign exchange (“FX”) options contracts listed below (“the Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort as described in the table below effective Sunday, March 6, 2022 for trade date Monday, March 7, 2022 (collectively, the “Rule Amendments”).

Contact Title	CME Globex and CME ClearPort Code	CME Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
Options on British Pound Sterling/U.S. Dollar (GBP/USD) Futures	GBU	251A	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 8 months.	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters and serial contracts listed for 8 months.
Options on Canadian Dollar/U.S. Dollar (CAD/USD) Futures	CAU	252A	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 8 months.	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters and serial contracts listed for 8 months.
Options on Swiss Franc/U.S. Dollar (CHF/USD) Futures	CHU	254A	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 8 months.	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters and serial contracts listed for 8 months.

Options on Australian Dollar/U.S. Dollar (AUD/USD) Futures	ADU	255A	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 8 months.	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters and serial contracts listed for 8 months.
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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 Rule Amendments may have some bearing on the following Core Principles:

- **Availability of General Information:** The Exchange will release a Special Executive Report (“SER”) regarding the actions described herein to ensure notification to market participants. The SER will also be posted on the CME Group website.
- **Daily Publication of Trading Information:** CME will continue to publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.
- **Execution of Transactions:** The Exchange will continue to provide a competitive, open, and efficient market and mechanism for executing transactions that protects the price discovery process of trading for the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), CME hereby certifies that the Rule Amendments comply with the Act, including the regulations under the Act. There were no substantive opposing views to the 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 via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel