SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): <u>16-285</u>

Organization: <u>Chicago Mercantile Exchange Inc. ("CME")</u>

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): <u>07/22/16</u> Filing Description: <u>Amendments to the Listing Schedule for the Existing American-Style Options with the 2 PM Central Time Fix on Six (6) Major Foreign Exchange Futures Contracts</u>

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: <u>See filing.</u>

Rule Numbers: <u>See filing.</u>

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

July 22, 2016

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. Notification Regarding Amendments to the Listing Schedule for the Existing American-Style Options with the 2 PM Central Time Fix on Six (6) Major Foreign Exchange Futures Contracts.
CME Submission No. 16-285

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying that it will amend the listing schedule of the existing American-Style Weekly, Monthly, and Quarterly Option Contracts based upon the 2:00 pm Central Time ("CT") fix price (the "American-Style Option Contracts with the 2:00 p.m. CT Fix") on the Australian Dollar/US Dollar ("AUD/USD"), British Pound/US Dollar ("GBP/USD"), Canadian Dollar/US Dollar ("CAD/USD"), Euro/US Dollar ("EUR/USD"), Japanese Yen/US Dollar ("JPY/USD"), and Swiss Franc/US Dollar ("CHF/USD") futures contracts that are available for trading on the CME trading floor and CME Globex, and for submission for clearing through CME ClearPort, effective Sunday, August 7, 2016 for trade date Monday, August 8, 2016.

More specifically, the last listed contract expiry of the American-Style Option Contracts with the 2:00 p.m. CT Fix will be based upon the June 2017 monthly expiration. The Exchange will permanently delist American-Style Option Contracts with the 2:00 p.m. CT Fix on June 9, 2017 and the CFTC will be notified of the permanent delisting of the products during the week of June 12, 2017 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Appendix 1 summarizes CME Globex, Open Outcry, and ClearPort codes; CME Rulebook Chapters; and permanent delisting dates of the American-Style Option Contracts with the 2:00 p.m. CT Fix.

Appendix 2 outlines the final option expiry calendar of the American-Style Option Contracts with the 2:00 p.m. CT Fix.

Concurrent with the aforementioned amendments and also effective Sunday, August 7, 2016 for trade date Monday, August 8, 2016, the Exchange is notifying the CFTC in CME Submission No. 16-277 dated July 22, 2016 that it will self-certify the initial listing of European-Style Weekly, Monthly, and Quarterly Option Contracts based upon the 2:00 p.m. CT fix price on the AUD/USD, GBP/USD, CAD/USD, EUR/USD, JPY/USD, and CHF/USD futures contracts for trading on the CME trading floor and CME Globex, and for submission for clearing through CME ClearPort. The new products will supplant the additional listings of the American-Style Option Contracts with the 2:00 p.m. CT Fix.

300 Vesey Street New York, NY 10282 T 212 299 2200 F 212 299 2299 christopher.bowen@cmegroup.com cmegroup.com

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 following Core Principles may be impacted by this initiative as follows:

> **Availability of General Information**: The Exchange shall publish on its website information in regard to the contracts' specifications. In addition, the Exchange will release a Special Executive Report ("SER") regarding the action described herein. The SER will also be posted on the CME Group website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that these amendments comply 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 via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments:

Appendix 1 – Description of Listing Schedule for the American-Style Option Contracts with the 2:00 p.m. CT Fix
Appendix 2 – Final Expiry Listing Calendar of American-Style Option Contracts with the 2:00 p.m. CT Fix

Appendix 1

Description of Listing Schedule for the American-Style Option Contracts with the 2:00 p.m. CT Fix

Contract Title	Commodity Code	CME Rulebook Chapter	Permanent Delisting Date
Options on British Pound/US Dollar ("GBP/USD") Futures	**CPC: BP Globex: 6B Open Outcry: PP, CP Weekly CPC: 1B-5B Weekly Globex: 6B1-6B5 Weekly Open Outcry: 1B-5B**	**251A**	**June 9, 2017**
Options on Canadian Dollar/US Dollar ("CAD/USD") Futures	**CPC: C1 Globex: 6C Open Outcry: PV, CV Weekly CPC: 1C-5C Weekly Globex: 6C1-6C5 Weekly Open Outcry: 1C-5C**	**252A**	**June 9, 2017**
Options on Japanese Yen/US Dollar ("JPY/USD") Futures	**CPC: J1 Globex: 6J Open Outcry: PJ, CJ Weekly CPC: 1J-5J Weekly Globex: 6J1-6J5 Weekly Open Outcry: 1J-5J**	**253A**	**June 9, 2017**
Options on Swiss Franc/US Dollar ("CHF/USD") Futures	**CPC: E1 Globex: 6S Open Outcry: PF, CF Weekly CPC: 1S-5S Weekly Globex: 6S1-6S5 Weekly Open Outcry: 1S-5S**	**254A**	**June 9, 2017**
Options on Australian Dollar/US Dollar ("AUD/USD") Futures	**CPC: AD Globex: 6A Open Outcry: JA, KA Weekly CPC: 1A-5A Weekly Globex: 6A1-6A5 Weekly Open Outcry: 1A-5A**	**255A**	**June 9, 2017**
Options on Euro/US Dollar ("EUR/USD") Futures	**CPC: EC Globex: 6E Open Outcry: EC Weekly CPC: 1X-5X Weekly Globex: 6E1-6E5 Weekly Open Outcry: 1X-5X**	**261A**	**June 9, 2017**

Appendix 2

Final Expiry Listing Calendar of American-Style Option Contracts with the 2:00 p.m. CT Fix

Contract Month	W/M/Q	Underlying Futures Month	First Trade Date	Last Trade Date
201608W2	Weekly	201609	7/5/2016	8/12/2016
201608W3	Weekly	201609	7/18/2016	8/19/2016
201608W4	Weekly	201609	7/25/2016	8/26/2016
201609W1	Weekly	201609	8/1/2016	9/2/2016
201609	Quarterly	201609	9/8/2015	9/9/2016
201610	Monthly	201612	5/9/2016	10/7/2016
201611	Monthly	201612	7/11/2016	11/4/2016
201612	Quarterly	201612	12/7/2015	12/9/2016
201703	Quarterly	201703	3/7/2016	3/3/2017
201706	Quarterly	201706	6/6/2016	6/9/2017