

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 19-269

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/13/19

Filing Description: Expansion of the Serial Month Listing Schedule of Certain 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.

August 13, 2019

**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 Expansion of the Serial Month Listing Schedule of Certain FX Options Contracts.  
CME Submission No. 19-269**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the expansion of the serial month listing schedule for certain foreign exchange (“FX”) options contracts (the “Contracts”) for trading via open outcry and on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort effective September 15, 2019, for trade date of September 16, 2019, as noted in the table below.

Contract Title	Commodity Code	Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
GBP/USD Monthly Options	GBU	251A	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) plus 3 serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) plus <u>8</u> serial months
GBP/USD Monthly Volatility-Quoted Options	VXB			
CAD/USD Monthly Options	CAU	252A		
CAD/USD Monthly Volatility-Quoted Options	VXC			
JPY/USD Monthly Options	JPU	253A		
JPY/USD Monthly Volatility-Quoted Options	VXJ			
CHF/USD Monthly Options	CHU	254A		
CHF/USD Monthly Volatility-Quoted Options	VXS			
AUD/USD Monthly Options	ADU	255A		
AUD/USD Monthly Volatility-Quoted Options	VXA			
EUR/USD Monthly Options	EUU	261A		
EUR/USD Monthly Volatility-Quoted Options	VXT			

The Exchange reviewed the designated contracts market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the amendments may have some bearing on the following Core Principles:

- **Availability of General Information:** The Exchange will publish a Special Executive Report (“SER”) to the marketplace regarding these amendments. The SER will also be posted on the CME Group website.

Pursuant to CFTC Regulation 40.6(a), the Exchange hereby certifies that this action 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](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/Christopher Bowen  
Managing Director and Chief Regulatory Counsel