

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 14-260

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): August 21, 2014 Filing Description: Notification Regarding the Listing of Seven (7) Existing Products for Submission for Clearing on CME ClearPort.

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

Official Name(s) of Product(s) Affected: European-Style Weekly and Monthly Options on AUD/USD Futures; European-Style Weekly Options on CAD/USD, GBP/USD, EUR/USD, JPY/USD, and CHF/USD Futures.

Rule Numbers: CME Rulebook Chapters 251A, 252A, 253A, 254A, 255A, and 261A

August 21, 2014

**VIA ELECTRONIC PORTAL**

Ms. Melissa Jurgens  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, NW  
Washington, DC 20581

**RE: CFTC Regulation 40.6(a) Certification. Notification Regarding the Listing of European-Style Weekly and Monthly Options on the Australian Dollar/U.S. Dollar (AUD/USD) Futures Contract as well as the Listing of European-Style Weekly Options on the Canadian Dollar/U.S. Dollar (CAD/USD), British Pound Sterling/U.S. Dollar (GBP/USD), Euro/U.S. Dollar (EUR/USD), Japanese Yen/U.S. Dollar (JPY/USD), and Swiss Franc/U.S. Dollar (CHF/USD) Futures Contracts for Submission for Clearing on CME ClearPort Venue. CME Submission No. 14-260**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying that it will make available for submission for clearing through CME ClearPort European-style weekly and monthly options contracts on the Australian Dollar/U.S. Dollar (AUD/USD) futures as well as European-style weekly options contracts on the Canadian Dollar/U.S. Dollar (CAD/USD) futures, British Pound/U.S. Dollar (GBP/USD) futures, Euro/U.S. Dollar (EUR/USD) futures, Japanese Yen/U.S. Dollar (JPY/USD) futures, and Swiss Franc/U.S. Dollar (CHF/USD) futures, effective Sunday, September 7, 2014 for trade date Monday, September 8, 2014. These option contracts are currently listed for trading on the CME trading floor and CME Globex.

- Options on AUD/USD futures, European, weekly:  
CME Globex Electronic Markets: XA1-XA5; Open Outcry: AD1 - AD5; AON Code: AAD  
(Rulebook Chapter 255A)
- Options on AUD/USD futures, European, monthly  
CME Globex Electronic Markets: XAD; Open Outcry: XA; AON Code: AAD  
(Rulebook Chapter 255A)
- Options on CAD/USD futures, European, weekly:  
CME Globex Electronic Markets: XD1-XD5; Open Outcry: 1D - 5D; AON Code: 0K  
(Rulebook Chapter 252A)
- Options on GBP/USD futures, European, weekly:  
CME Globex Electronic Markets: XB1-XB5; Open Outcry: 1P-5P; AON Code: 0P  
(Rulebook Chapter 251A)

- Options on EUR/USD futures, European, weekly:  
CME Globex Electronic Markets: 1Q-5Q; Open Outcry: 1T-5T; AON Code: 0T  
(Rulebook Chapter 261A)
- Options on JPY/USD futures, European, weekly:  
CME Globex Electronic Markets: 1O-5O; Open Outcry: 1Y-5Y; AON Code: 0J  
(Rulebook Chapter 253A)
- Options on CHF/USD futures, European, weekly:  
CME Globex Electronic Markets: XS1-XS5; Open Outcry: 1W-5W; AON Code: 0G  
(Rulebook Chapter 254A)

CME currently lists European-style quarterly options on these seven FX futures for trading in open outcry and CME Globex and for submission for clearing through CME ClearPort. To be consistent with the trading and clearing venues for European-style quarterly options, the Exchange seeks to add the European-style weekly and monthly options on the AUD/USD futures as well as European-style weekly options on the CAD/USD futures, GBP/USD futures, EUR/USD futures, JPY/USD futures, and CHF/USD futures to the CME ClearPort venue.

CME ClearPort Hours: Sunday – Friday 5:00 p.m. – 4:15 p.m. Chicago Time (CT) with a 45-minute break each day beginning at 4:15 p.m. CT.

The CME processing fee schedule will be as follows:

CME Processing Fees	
Block Trade Surcharge	\$1.00
Facilitation Fee	\$0.20

The Research and Product Development Department and the Legal Department collectively reviewed the designated contract market core principles (Core Principles) as set forth in the Commodity Exchange Act (“CEA” or “Act”). During the review, staff identified the following Core Principles as being potentially impacted:

- **Availability of General Information:** CME will issue a Special Executive Report about availing European-style weekly and monthly options on the AUD/USD futures as well as European-style weekly options on the CAD/USD futures, GBP/USD futures, EUR/USD futures, JPY/USD futures, and CHF/USD futures for submission for clearing through CME ClearPort.
- **Daily Publication of Trading Information:** CME shall continue its regular practice to make public information on the prices, volume, and open interest of European-style weekly and monthly options on the AUD/USD futures as well as European-style weekly options on the CAD/USD futures, GBP/USD futures, EUR/USD futures, JPY/USD futures, and CHF/USD futures to include data on these options for submission for clearing through CME ClearPort.
- **Execution of Transactions:** The addition of European-style weekly and monthly options on the AUD/USD futures as well as European-style weekly options on the CAD/USD futures, GBP/USD futures, EUR/USD futures, JPY/USD futures, and CHF/USD futures to the CME ClearPort venue will be consistent with the Exchange’s ability as a designated contract market to provide a competitive, open, and efficient market mechanism for executing transactions that protect the price discovery and settlement processes of these options.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), CME hereby certifies that the attached amendments comply with the Act, including regulations under the Act. There are 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>.

If you require any additional information regarding this submission, please contact me at 212-299-2200 or via e-mail at [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel