

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 21-482

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/25/21 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of October 18, 2021

**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     |

**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.



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

October 25, 2021

**VIA ELECTRONIC PORTAL**

Mr. 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. 21-482**

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 effective during the week of October 18, 2021.

Effective November 7, 2021 for trade date November 8, 2021, the Exchange will align the listing schedules of nine (9) foreign exchange options contracts (“Contracts”). On October 20, 2021, the Exchange issued Special Executive Report (“SER”) 8860R superseding SER 8860 dated September 24, 2021 to correct typographical errors in the table of the Contracts contained therein. A copy of the revised SER is attached hereto as Exhibit A.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 8860R

## Exhibit A



### Special Executive Report

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**DATE:** October 20, 2021  
**SER#:** 8860R  
**SUBJECT:** Amendments to Align CME Globex and CME ClearPort Listing Schedules of Nine (9) FX Options Contracts

(SER 8860R supersedes SER 8860 dated September 24, 2021 to correct errors in the table below which appears in blackline format.)

Effective Sunday, November 7, 2021 for trade date Monday, November 8, 2021, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will align the listing schedules of nine (9) 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 also noted in the table below.

Contract Title	CME Globex/ CME ClearPort Code	CME Rulebook Chapter	Current Listing Schedule	Amended Listing Schedule
Options on Czech Koruna/U.S. Dollar (CZK/USD) Futures	CKO/CZ	266A	3 Serials and 4 Quarterlies on CME ClearPort	2 Quarterlies and 2 <u>3</u> Serials on CME ClearPort
			2 Quarterlies and 2 <u>3</u> Serials on CME Globex	2 Quarterlies and 2 <u>3</u> Serials on CME Globex
Options on Hungarian Forint/U.S. Dollar (HUF/USD) Futures	HFO/FR	267A	3 Serials and 4 Quarterlies on CME ClearPort	2 Quarterlies and 2 <u>3</u> Serials on CME ClearPort
			2 Quarterlies and 2 <u>3</u> Serials on CME Globex	2 Quarterlies and 2 <u>3</u> Serials on CME Globex
Options on Polish Zloty/U.S. Dollar (PLN/USD) Futures	PLZ/PZ	268A	3 Serials and 4 Quarterlies on CME ClearPort	2 Quarterlies and 2 <u>3</u> Serials on CME ClearPort
			2 Quarterlies and 2 <u>3</u> Serials on CME Globex	2 Quarterlies and 2 <u>3</u> Serials on CME Globex
Options on Czech Koruna/Euro (CZK/EUR) Futures	ECZ/K	315A	3 Serials and 4 Quarterlies on CME ClearPort	2 Quarterlies and 2 <u>3</u> Serials on CME ClearPort
			2 Quarterlies and 2 <u>3</u> Serials on CME Globex	2 Quarterlies and 2 <u>3</u> Serials on CME Globex
Options on Hungarian Forint/Euro (HUF/EUR) Futures	EHU/R	316A	3 Serials and 4 Quarterlies on CME ClearPort	2 Quarterlies and 2 <u>3</u> Serials on CME ClearPort

			2 Quarterlies and 2 3 Serials on CME Globex	2 Quarterlies and 2 3 Serials on CME Globex
Options on Polish Zloty/Euro (PLN/EUR) Futures	EPL/Z	317A	3 Serials and 4 Quarterlies on CME ClearPort	2 Quarterlies and 2 3 Serials on CME ClearPort
			2 Quarterlies and 2 3 Serials on CME Globex	2 Quarterlies and 2 3 Serials on CME Globex
Options on Euro/British Pound Sterling (EUR/GBP) Futures	RP/RP	301A	2 Quarterlies and 2 3 Serials on CME Globex	3 Serials and 4 Quarterlies on CME Globex
			3 Serials and 4 Quarterlies on CME ClearPort	3 Serials and 4 Quarterlies on CME ClearPort
Options on Euro/Japanese Yen (EUR/JPY) Futures	RY/RY	302A	2 Quarterlies and 2 3 Serials on CME Globex	3 Serials and 4 Quarterlies on CME Globex
			3 Serials and 4 Quarterlies on CME ClearPort	3 Serials and 4 Quarterlies on CME ClearPort
Options on Euro/Swiss Franc (EUR/CHF) Futures	RF/RF	303A	2 Quarterlies and 2 3 Serials on CME Globex	3 Serials and 4 Quarterlies on CME Globex
			3 Serials and 4 Quarterlies on CME ClearPort	3 Serials and 4 Quarterlies on CME ClearPort

The Commodity Futures Trading Commission (“CFTC”) will be notified of the correction during the week of October 25, 2021 via the weekly notification procedures set for in Part 40 of the CFTC Regulations.

Please direct questions regarding this notice to:

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