

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 18-487

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): November 27, 2018 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of November 19, 2018

**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 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.

November 27, 2018

**VIA ELECTRONIC PORTAL**

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. 18-487**

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 made effective during the week of November 19, 2018.

Effective Sunday, November 18, 2018 for trade date Monday, November 19, 2018, the Exchange expanded the listing schedule for the spot foreign exchange (“FX”) basis spreads on the CME Globex electronic trading platform (CME FX Link spreads), including CME FX Link spreads between spot FX and each of the Australian Dollar/US Dollar, Euro/US Dollar, British Pound/US Dollar, Canadian Dollar/US Dollar, Mexican Peso/US Dollar, and Japanese Yen/US Dollar futures contracts. The marketplace was alerted of the changes via Special Executive Report (“SER”) #8266, which is attached hereto as Exhibit A.

If you require any additional information, 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 #8266



## EXHIBIT A

### Special Executive Report

S-8266 October 25, 2018

#### Listing Cycle Expansion for CME FX Link Spreads

Effective Sunday, November 18, 2018, for trade date Monday, November 19, 2018, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will expand the listing schedule for the spot foreign exchange (“FX”) basis spreads on the CME Globex electronic trading platform (CME FX Link spreads) as shown in Appendix 1, including CME FX Link spreads between spot FX and each of the Australian Dollar/US Dollar, Euro/US Dollar, British Pound/US Dollar, Canadian Dollar/US Dollar, Mexican Peso/US Dollar, and Japanese Yen/US Dollar futures contracts (the “Contracts”).

Specifically, CME will expand the current CME FX Link listing schedule by adding a spread between spot FX and the first deferred quarterly expiration of the Contracts such that the listing cycle for the CME FX Link spreads will always include spreads between spot FX and the first two serial month futures expiries **plus** spreads between spot FX and the first two quarterly futures expiries. Currently, CME FX Link only includes spreads between spot FX and the first two serial expiries and the first quarterly expiry.

Pursuant to the expanded listing schedule, CME will list the applicable new CME FX Link spreads ten (10) business days prior to the expiration of the front month futures expiry.

Effective on trade date Monday, November 19, 2018, the Exchange will list CME FX Link spreads between spot FX and the December 2018, January 2019, February 2019, and March 2019 futures expiries of the Contracts.

CME Chapter 13 (“Spot FX Transactions”) may be viewed [HERE](#).

Additional information regarding CME FX Link spreads initially launched on CME in March 2018 may be viewed [HERE](#).

The Commodity Futures Trading Commission (“CFTC”) will be notified of the expansion of the listing schedule for CME FX Link spreads during the week of November 26, 2018 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Questions regarding this notice may be directed to:

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**Appendix 1**

<b>CME FX Link</b>			
<b>CME FX Link Spreads</b>	<b>CME Globex Codes</b>	<b>Current Listing Schedule</b>	<b>Expanded Listing Schedule</b>
Australian Dollar / US Dollar FX Link Spread	AUDUSD	Spreads between spot and the first 3 futures expiries. New expiries listed 10 days prior to front month expiration.	Spreads between spot and the first two quarterly and first two serial month expiries. New expiries listed 10 days prior to front month expiration.
British Pound / US Dollar FX Link Spread	GBPUSD	Spreads between spot and the first 3 futures expiries. New expiries listed 10 days prior to front month expiration.	Spreads between spot and the first two quarterly and first two serial month expiries. New expiries listed 10 days prior to front month expiration.
Euro / US Dollar FX Link Spread	EURUSD	Spreads between spot and the first 3 futures expiries. New expiries listed 10 days prior to front month expiration.	Spreads between spot and the first two quarterly and first two serial month expiries. New expiries listed 10 days prior to front month expiration.
US Dollar / Canadian Dollar FX Link Spread	USDCAD	Spreads between spot and the first 3 futures expiries. New expiries listed 10 days prior to front month expiration.	Spreads between spot and the first two quarterly and first two serial month expiries. New expiries listed 10 days prior to front month expiration.
US Dollar / Japanese Yen FX Link Spread	USDJPY	Spreads between spot and the first 3 futures expiries. New expiries listed 10 days prior to front month expiration.	Spreads between spot and the first two quarterly and first two serial month expiries. New expiries listed 10 days prior to front month expiration.
US Dollar / Mexican Peso FX Link Spread	USDMXN	Spreads between spot and the first 3 futures expiries. New expiries listed 10 days prior to front month expiration.	Spreads between spot and the first two quarterly and first two serial month expiries. New expiries listed 10 days prior to front month expiration.