

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-418

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/06/23 Filing Description: Amendments to the Listing Schedule and Subsequent Permanent Delisting of the Micro USD/JPY, USD/CAD and USD/CHF Futures 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.

October 6, 2023

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(a) Certification. Amendments to the Listing Schedule and Subsequent Permanent Delisting of the Micro USD/JPY, USD/CAD and USD/CHF Futures Contracts.
CME Submission No. 23-418**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is certifying to the Commission amendments to the listing schedule and subsequent permanent delisting of Micro USD/JPY, USD/CAD and USD/CHF Futures contracts as noted in Table 1. below (the “Contracts”) and the subsequent permanent delisting of the Contracts on March 18, 2024 (collectively, the “Rule Amendments”). This submission shall become effective on Tuesday, October 24, 2023.

Table 1.

Contract Title	CME Globex and CME ClearPort Code	Rulebook Chapter	Contract Months Remaining Available for Trading and Clearing on October 24, 2023	Date of Permanent Delisting
Micro U.S. Dollar/Japanese Yen (USD/JPY) Futures	M6J	297	December 2023 March 2024	March 18, 2024
Micro U.S. Dollar/Canadian Dollar (USD/CAD) Futures	M6C	298	December 2023 March 2024	March 18, 2024
Micro U.S. Dollar/Swiss Franc (USD/CHF) Futures	M6S	299	December 2023 March 2024	March 18, 2024

The last listed month of the Contracts is March 2024. The Contracts will be permanently delisted on March 18, 2024. As a result of the permanent delisting, on March 18, 2024, information regarding the Contracts will be deleted from the respective product rulebook chapters, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (“Trading Qualifications and Practices”) of the CME Rulebook (the “Table”) and the CME Globex non-reviewable ranges located in Rule 588.H. of the CME Rulebook. The Table is attached under separate cover, in blackline format, as Exhibit B.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“Act” or “CEA”) and identified that the following Core Principles may be impacted by this initiative as follows:

- **Daily Publication of Trading Information**: CME will continue to publish contract trading volumes, open interest levels, and price information daily on its website until the permanent delisting of the Contracts.
- **Execution of Transactions**: The Exchange will continue to provide a competitive, open, and efficient market and mechanism for executing transactions that protects the price discovery process of trading the Contracts until the permanent delisting of the Contracts.
- **Availability of General Information**: The Exchanges will make publicly available the details of the initiative by publishing a Special Executive Report (“SER”) to the marketplace. The SER will be available on CME Group’s website.

Pursuant to Section 5c(c) of the Act and CFTC Regulations 40.6(a), the Exchange certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group 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: Exhibit A: CME Rulebook Chapters 297, 298 and 299 (blackline format)
[Effective March 18, 2024]
Exhibit B: Position Limits, Position Accountability and Reportable Level Table in
Chapter 5 of the CME Rulebook (blackline format) (attached under
separate cover) [Effective March 18, 2024]

Exhibit A

CME Rulebook (deletions struck through)

[Effective March 18, 2024]

Chapter 297 **Micro U.S. Dollar/Japanese Yen (USD/JPY) Futures**

29700. SCOPE OF CHAPTER

This chapter is limited in application to Micro U.S. dollar/Japanese yen futures. In addition to this chapter, Micro U.S. dollar/Japanese yen futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.

Futures contracts covered by this chapter may be referred to as Micro USD/JPY Futures.

For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.

29701. TRADING SPECIFICATIONS

29701.A. Trading Schedule

Futures contracts shall be scheduled for trading and delivery during such hours and in such months as may be determined by the Exchange.

29701.B. Trading Unit

The unit of trading shall be 10,000 U.S. dollars.

29701.C. Price Increments

Minimum price fluctuations shall be in multiples of 0.01 Japanese yen per U.S. dollar, equivalent to 100 Japanese yen per contract.

29701.D. Position Limits, Exemptions, Position Accountability and Reportable Levels The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5. A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

29701.E. [Reserved]

29701.F. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Table in the Interpretations & Special Notices Section of Chapter 5.

29701.G. Termination of Trading

Futures trading shall terminate on the second Business Day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is a bank holiday in Chicago or New York City, futures trading shall terminate on the next preceding Business Day common to Chicago and New York City banks and the Exchange.

29701.H. [Reserved]

29702. PHYSICAL DELIVERY

29702.A. Physical Delivery

1. Procedures

In addition to the procedures and requirements contained in this chapter, delivery procedures shall be governed by the rules set forth in Chapter 7.

2. Delivery Days

Delivery shall be made on the third Wednesday of the contract month. If that day is not a Business Day in the country of delivery or is a bank holiday in either Chicago or New York City, then delivery shall be made on the next day which is a Business Day in the country of delivery and is not a bank holiday in Chicago or New York City.

29702.B. [Reserved]

29703. [RESERVED]

(End Chapter 297)

Chapter 298

Micro U.S. Dollar/Canadian Dollar (USD/CAD) Futures

29800. SCOPE OF CHAPTER

This chapter is limited in application to Micro U.S. dollar/Canadian dollar futures. In addition to this chapter, Micro U.S. dollar/Canadian dollar futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.

Futures contracts covered by this chapter may be referred to as Micro USD/CAD Futures.

For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.

29801. TRADING SPECIFICATIONS

29801.A. Trading Schedule

Futures contracts shall be scheduled for trading and delivery during such hours and in such months as may be determined by the Exchange.

29801.B. Trading Unit

The unit of trading shall be 10,000 U.S. dollars.

29801.C. Price Increments

Minimum price fluctuations shall be in multiples of 0.0001 Canadian dollars per U.S. dollar, equivalent to 1.00 Canadian dollar per contract.

29801.D. Position Limits, Exemptions, Position Accountability and Reportable Levels—The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion. Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

29801.E. [Reserved]

29801.F. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Limits Table in the Interpretations & Special Notices Section of Chapter 5.

29801.G. Termination of Trading

Futures trading shall terminate on the Business Day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is a bank holiday in Chicago or New York City, futures trading shall terminate on the next preceding Business Day common to Chicago and New York City banks and the Exchange.

29801.H. [Reserved]

29802. PHYSICAL DELIVERY

29802.A. Physical Delivery

3. Procedures

In addition to the procedures and requirements contained in this chapter, delivery procedures shall be governed by the rules set forth in Chapter 7.

4. Delivery Days

Delivery shall be made on the third Wednesday of the contract month. If that day is not a Business Day in the country of delivery or is a bank holiday in either Chicago or New York City, then delivery shall be made on the next day which is a Business Day in the country of delivery and is not a bank holiday in Chicago or New York City.

29802.B. [Reserved]

29803. [RESERVED]

(End Chapter 298)

Chapter 299

Micro U.S. Dollar/Swiss Franc (USD/CHF) Futures

29900. SCOPE OF CHAPTER

This chapter is limited in application to Micro U.S. dollar/Swiss franc futures. In addition to this chapter, Micro U.S. dollar/Swiss franc futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.

Futures contracts covered by this chapter may be referred to as Micro USD/CHF Futures.

For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.

29901. TRADING SPECIFICATIONS

29901.A. Trading Schedule

~~Futures contracts shall be scheduled for trading and delivery during such hours and in such months as may be determined by the Exchange.~~

29901.B. Trading Unit

~~The unit of trading shall be 10,000 U.S. dollars.~~

29901.C. Price Increments

~~Minimum price fluctuations shall be in multiples of 0.0001 Swiss francs per U.S. dollar, equivalent to 1.00 Swiss franc per contract.~~

~~**29901.D. Position Limits, Exemptions, Position Accountability and Reportable Levels** The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5. A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

29901.E. [Reserved]

29901.F. Special Price Fluctuation Limits

~~At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Limits Table in the Interpretations & Special Notices Section of Chapter 5.~~

29901.G. Termination of Trading

~~Futures trading shall terminate on the second Business Day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is a bank holiday in Chicago or New York City, futures trading shall terminate on the next preceding Business Day common to Chicago and New York City banks and the Exchange.~~

29901.H. [Reserved]

29902. PHYSICAL DELIVERY

29902.A. Physical Delivery

~~5. Procedures~~

~~In addition to the procedures and requirements contained in this chapter, delivery procedures shall be governed by the rules set forth in Chapter 7.~~

~~6. Delivery Days~~

~~Delivery shall be made on the third Wednesday of the contract month. If that day is not a Business Day in the country of delivery or is a bank holiday in either Chicago or New York City, then delivery shall be made on the next day which is a Business Day in the country of delivery and is not a bank holiday in Chicago or New York City.~~

29902.B. [Reserved]

29903. [RESERVED]

(End Chapter 299)

Exhibit B

CME Rulebook

Chapter 5

(“Trading Qualifications and Practices”)

Position Limit, Position Accountability and Reportable Level Table

(deletions struck through)

(attached under separate cover)

[Effective March 18, 2024]