

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-369

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/23/21 Filing Description: Administrative Amendments to Six (6) Micro FX Futures Contracts to Delete Redundant Language Regarding Currency Flows at Delivery which is Provided in CME Chapter 7 ("Delivery Facilities and Procedures")

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 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: See filing.

Rule Numbers: See filing.

August 23, 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, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Administrative Amendments to Six (6) Micro FX Futures Contracts to Delete Redundant Language Regarding Currency Flows at Delivery which is Provided in CME Chapter 7 (“Delivery Facilities and Procedures”).
 CME Submission No. 21-369**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) amendments to six (6) Micro FX futures contracts as in the table below (the “Contracts”) to delete references to currency flows at delivery (collectively, the “Rule Amendments”) effective Sunday, September 26, 2021 for trade date Monday, September 27, 2021.

Contract Title	CME Rulebook Chapter	CME Globex and CME ClearPort Code
Micro British Pound Sterling/U.S. Dollar (GBP/USD) Futures	290	M6B
Micro Australian Dollar/U.S. Dollar (AUD/USD) Futures	291	M6A
Micro Euro/U.S. Dollar (EUR/USD) Futures	292	M6E
Micro Canadian Dollar/U.S. Dollar (CAD/USD) Futures	293	MCD
Micro Japanese Yen/U.S. Dollar (JPY/USD) Futures	294	MJY
Micro Swiss Franc/U.S. Dollar (CHF/USD) Futures	295	MSF

The Exchange is implementing the Rule Amendments to eliminate redundancy of rules in the Exchange rulebook. Information regarding currency flows and other relevant foreign currency delivery information of the Contracts is addressed in the “CLS Currency Deliveries” section of [CME Chapter 7 \(“Delivery Facilities and Procedures”\)](#).

The Contracts are available for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort.

The Rule Amendments are provided in Appendix A below in blackline format.

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

- **Availability of General Information:** The Exchange will release a Special Executive Report (“SER”) regarding the actions described herein to ensure notification to market participants. The SER will also be posted on the CME Group website.
- **Daily Publication of Trading Information:** CME will continue to publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.
- **Execution of Transactions:** Following the implementation of the Rule Amendments, 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 for the Contracts.

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

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 via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A - Amendments to CME Chapter 290, CME Chapter 291, CME Chapter 292, CME Chapter 293, CME Chapter 294 and CME Chapter 295 (blackline format)

**Appendix A
CME Rulebook**

(deletions struck through)

**Chapter 290
Micro British Pound Sterling/U.S. Dollar (GBP/USD) Futures**

29002. PHYSICAL DELIVERY

29002.A. Physical Delivery

~~3. Currency Flows at Delivery~~

~~A clearing member representing a customer liquidating a net long position shall deliver an amount equal to the net U.S. dollar value of such customer's positions and receive delivery in foreign currency. A clearing member representing a customer liquidating a net short position shall deliver an amount equal to the trading unit in foreign currency and receive delivery in U.S. dollars.~~

[Remainder of Rule unchanged.]

**Chapter 291
Micro Australian Dollar/U.S. Dollar (AUD/USD) Futures**

29102. PHYSICAL DELIVERY

29102.A. Physical Delivery

~~3. Currency Flows at Delivery~~

~~A clearing member representing a customer liquidating a net long position shall deliver an amount equal to the net U.S. dollar value of such customer's positions and receive delivery in foreign currency. A clearing member representing a customer liquidating a net short position shall deliver an amount equal to the trading unit in foreign currency and receive delivery in U.S. dollars.~~

[Remainder of Rule unchanged.]

**Chapter 292
Micro Euro/U.S. Dollar (EUR/USD) Futures**

29202. PHYSICAL DELIVERY

29202.A. Physical Delivery

~~3. Currency Flows at Delivery~~

~~A clearing member representing a customer liquidating a net long position shall deliver an amount equal to the net U.S. dollar value of such customer's positions and receive delivery in foreign currency. A clearing member representing a customer liquidating a net short position shall deliver an amount equal to the trading unit in foreign currency and receive delivery in U.S. dollars.~~

[Remainder of Rule unchanged.]

Chapter 293
Micro Canadian Dollar/U.S. Dollar (CAD/USD) Futures

29302. PHYSICAL DELIVERY

29302.A. Physical Delivery

~~3. Currency Flows at Delivery~~

~~A clearing member representing a customer liquidating a net long position shall deliver an amount equal to the net U.S. dollar value of such customer's positions and receive delivery in foreign currency. A clearing member representing a customer liquidating a net short position shall deliver an amount equal to the trading unit in foreign currency and receive delivery in U.S. dollars.~~

[Remainder of Rule unchanged.]

Chapter 294
Micro Japanese Yen/U.S. Dollar (JPY/USD) Futures

29402. PHYSICAL DELIVERY

29402.A. Physical Delivery

~~3. Currency Flows at Delivery~~

~~A clearing member representing a customer liquidating a net long position shall deliver an amount equal to the net U.S. dollar value of such customer's positions and receive delivery in foreign currency. A clearing member representing a customer liquidating a net short position shall deliver an amount equal to the trading unit in foreign currency and receive delivery in U.S. dollars.~~

[Remainder of Rule unchanged.]

Chapter 295
Micro Swiss Franc/U.S. Dollar (CHF/USD) Futures

29502. PHYSICAL DELIVERY

29502.A. Physical Delivery

~~3. Currency Flows at Delivery~~

~~A clearing member representing a customer liquidating a net long position shall deliver an amount equal to the net U.S. dollar value of such customer's positions and receive delivery in foreign currency. A clearing member representing a customer liquidating a net short position shall deliver an amount equal to the trading unit in foreign currency and receive delivery in U.S. dollars.~~

[Remainder of Rule unchanged.]