

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-391

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/10/20 Filing Description: Temporary Amendment of the Listing Schedule of Five (5) FX Weekly Option Contracts to Early List the Monday and Wednesday Week 1 and Friday Week 2 Contracts

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.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

September 10, 2020

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. Notification Regarding Temporary Amendments of the Listing Schedule of Five (5) FX Weekly Option Contracts to Early List the Monday and Wednesday Week 1 and Friday Week 2 Contracts.
CME Submission No. 20-391**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") temporary amendments to the listing schedule of five (5) FX Weekly Option contracts to early list the Monday and Wednesday Week 1 and Friday Week 2 contracts (the "Contracts") listed in Appendix A below (collectively, the "Temporary Rule Amendments") effective Sunday, September 27, 2020 for trade date Monday, September 28, 2020. The Contracts are listed for trading on the CME trading floor¹ and the CME Globex electronic trading platform and for submission for clearing only on CME ClearPort.

Specifically, the Exchange will early list certain weekly contracts as noted in Appendix A effective for trade date September 28, 2020.

Pursuant to the Temporary Rule Amendments, the Exchange will list five weekly instead of four weekly contracts as shown in Appendix A. The listing of the additional weekly contracts pursuant to the Temporary Rule Amendments is designed to provide additional risk management tools in advance of the United States 2020 General Election on November 3, 2020.

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 Temporary 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. The SER will also be posted on the CME Group website.

¹ CME Group closed its Chicago trading floor as of the close of business Friday, March 13, 2020, as a precaution to reduce large gatherings that can contribute to the spread of coronavirus in line with the advice of medical professionals. Updates can be found at:

<https://www.cmegroup.com/company/information.html>

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- **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.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), CME hereby certifies that the Temporary Rule Amendments comply with the Act, including the 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 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 – Temporary Rule Amendments of the Listing Schedule of Five (5) FX Weekly Option Contracts

Appendix A

Contract Title	Rulebook Chapter	Commodity Code	Current Listing Schedule	Temporary Amendment of the Listing Schedule
GBP/USD Weekly Monday Options - Week 1	251A	MB1	Weekly contracts listed for 4 consecutive weeks	Weekly contracts listed for 4 consecutive weeks plus Week 1 Monday option expiring November 2, 2020
CAD/USD Weekly Monday Options - Week 1	252A	MD1		
JPY/USD Weekly Monday Options - Week 1	253A	MJ1		
AUD/USD Weekly Monday Options Week 1	255A	MA1		
EUR/USD Weekly Monday Options - Week 1	261A	MO1		
GBP/USD Weekly Wednesday Options - Week 1	251A	WG1	Weekly contracts listed for 4 consecutive weeks	Weekly contracts listed for 4 consecutive weeks plus Week 1 Wednesday option expiring November 4, 2020
CAD/USD Weekly Wednesday Options - Week 1	252A	WD1		
JPY/USD Weekly Wednesday Options - Week 1	253A	WJ1		
AUD/USD Weekly Wednesday Options - Week 1	255A	WA1		
EUR/USD Weekly Wednesday Options - Week 1	261A	WE1		
GBP/USD Weekly Wednesday Volatility-Quoted Options - Week 1	251A	VG1		
CAD/USD Weekly Wednesday Volatility-Quoted Options - Week 1	252A	VC1		
JPY/USD Weekly Wednesday Volatility-Quoted Options - Week 1	253A	VJ1		
AUD/USD Weekly Wednesday Volatility-Quoted Options - Week 1	255A	VA1		
EUR/USD Weekly Wednesday Volatility-Quoted Options - Week 1	261A	VE1		
GBP/USD Weekly Friday Options - Week 2	251A	2BP	Weekly contracts listed for 4 consecutive weeks	Weekly contracts listed for 4 consecutive weeks plus Week 2 Friday option expiring November 13, 2020
CAD/USD Weekly Friday Options - Week 2	252A	2CD		
JPY/USD Weekly Friday Options - Week 2	253A	2JY		
AUD/USD Weekly Friday Options - Week 2	255A	2AD		
EUR/USD Weekly Friday Options - Week 2	261A	2EU		
GBP/USD Weekly Friday Volatility-Quoted Options - Week 2	251A	VBB		
CAD/USD Weekly Friday Volatility-Quoted Options - Week 2	252A	VCB		
JPY/USD Weekly Friday Volatility-Quoted Options - Week 2	253A	VJB		
AUD/USD Weekly Friday Volatility-Quoted Options - Week 2	255A	VAB		
EUR/USD Weekly Friday Volatility-Quoted Options - Week 2	261A	VTB		