

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 16-582

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): December 30, 2016 Filing Description: Weekly Notification of Rule Amendments - Week of December 19, 2016

**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 checked="" 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: N/A

**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 type="checkbox"/> | Notification  | § 40.6(d)            |

**Official Name(s) of Product(s) Affected:**

**Rule Numbers:**

December 30, 2016

**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: Weekly Notification of Rule Amendments  
CME Clearing Submission No. 16-582**

Dear Mr. Kirkpatrick:

Pursuant to Commission Regulation 40.6(d), the clearing house division of Chicago Mercantile Exchange Inc. ("CME Clearing") submits this Weekly Notification of the following rule amendments issued during the week of December 19, 2016:

- Effective Sunday, December 18, 2016 for trade date Monday, December 19, 2016, CME Clearing implemented administrative amendments to certain FX contracts to delete references to times relative to Central Standard Time as those references may vary. The marketplace was alerted of the amendments via Special Executive Report ("SER") #7802, which is attached under separate cover as Exhibit A.
- Clearing House Advisory Notice 16-535 (December 20, 2016), UPDATED: December 2016 Final Foreign Currency Settlement Prices – Effective December 20, 2016.
- Clearing House Advisory Notice 15-536 (December 19, 2016), Update on Direct Funding Participant CFTC 40.10 Rule Filing
- Clearing House Advisory Notice 16-537 (December 20, 2016), COMEX Spot Metals Delivery – Effective December 20, 2016.
- Clearing House Advisory Notice 16-539 (December 22, 2016), Addition of Portfolio Gains Haircuts, Tear-Ups, and Limited Recourse to the Financial Safeguards Package for Base; Amendments to CME Rule 802 and 818.
- Clearing House Advisory Notice 16-540 (December 22, 2016), January 2017 Delivery Date Memo – Effective December 22, 2016.
- Clearing House Advisory Notice 16-541 (December 22, 2016), Performance Bond Requirements: Agriculture, Energy, and Metals Margins – Effective December 23, 2016.
- Clearing House Advisory Notice 16-542 (December 22, 2016), Performance Bond Requirements: Energy and Interest Rate Margins – Effective December 23, 2016.
- Clearing House Advisory Notice 16-543 (December 22, 2016), Performance Bond Requirements: Metals Margin – Effective December 23, 2016.
- Clearing House Advisory Notice 16-544 (December 23, 2016), Credit Event Advisory - Credit Event Declared for iHeart Communications, Inc.

Copies of the above-referenced materials are available at [www.cmegroup.com](http://www.cmegroup.com). If you require any additional information, please e-mail [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com) or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER #7802 (attached under separate cover)

**EXHIBIT A**

**SER #7802**

(attached under separate cover)