

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 17-223

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): June 1, 2017 Filing Description: Weekly Notification of Rule Amendments - Week of May 22, 2017

**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: N/A

**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

**Official Product Name:**

**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:**

**Rule Numbers:**

June 1, 2017

**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. 17-223**

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 May 22, 2017:

- Clearing House Advisory Notice 17-185 (May 22, 2017), Delta-Scaling Factors to be Modified for Important FX, Equity and Ag Products – Effective June 2, 2017.
- Clearing House Advisory Notice 17-186 (May 22, 2017), Production OTC FX Advisory – Netting and Transfers – Effective May 22, 2017.
- Clearing House Advisory Notice 17-187 (May 23, 2017), Performance Bond Requirements: Interest Rate Margins – Effective May 24, 2017.
- Clearing House Advisory Notice 17-188 (May 24, 2017), Performance Bond Requirements: Interest Rate Margins – Effective May 25, 2017.
- Clearing House Advisory Notice 17-189 (May 25, 2017), Performance Bond Requirements: NGL and Agricultural Margins – Effective May 26, 2017.
- Clearing House Advisory Notice 17-190 (May 25, 2017), Performance Bond Requirements: Energy, Equity Index, Interest Rates and Agriculture – Effective May 26, 2017.
- Clearing House Advisory Notice 17-192 (May 25, 2017), June 2017 Delivery Date Memo – Effective May 25, 2017.

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