

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 18-281

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 6/28/18 Filing Description: Adoption of Disclaimer Rules for the U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures and E-Micro U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures Contracts

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- |                                     |                                     |            |
|-------------------------------------|-------------------------------------|------------|
| <input checked="" 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: See filing.

**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:



June 28, 2018

**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 Adoption of Disclaimer Rules for the U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures and E-Micro U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures Contracts.  
CME Submission No. 18-281**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the adoption of disclaimer rules for U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures and E-Micro U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures contracts noted in the table below (the “Contracts”) effective Tuesday, July 17, 2018. The Contracts are available for trading on CME Globex and for submission for clearing via CME ClearPort.

<b>Contract Title</b>	<b>CME Rulebook Chapter</b>	<b>Commodity Code</b>
U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures	284L	CNH
E-Micro U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures	344L	MNH

Specifically, CME is adopting Rules 284L03. (“Disclaimer”) and 344L03. (“Disclaimer”) in CME Rulebook Chapter 284.L U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures and CME Rulebook Chapter 344.L E-Micro U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures contracts, respectively (collectively the “Rule Amendments”). The Rule Amendments provide the appropriate disclaimer regarding the use of the TMA HKG USD/CNY(HK) Rate for the final settlement price of the Contracts which is published by the Treasury Markets Association of Hong.

Appendix 1 provides the Rule Amendments for the Contracts in blackline format.

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 rule amendments to the CME price increment rules for the Contracts may have some bearing on the following Core Principles:

- **Availability of General Information:** The Exchange will amend the CME rulebook, accordingly on the effective date, which is publically available on the CME Group website. In addition, the Exchange will publish a Special Executive Report (“SER”) to advise the marketplace of these amendments. The SER will also be posted on the CME Group website.

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 all regulations under the Act. There were no substantive opposing views to this proposal.

CME 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 [CMESubmissionInquiry@cmegroup.com](mailto:CMESubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Appendix 1: CME Rule Amendments (blackline format)

## **Appendix 1**

### **CME Rulebook**

(additions underscored)

#### **Chapter 284L**

#### **U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures**

##### **284L03. DISCLAIMER**

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#### **Chapter 344L**

#### **E-Micro U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures**

##### **344L03. DISCLAIMER**

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