## SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): <u>17-276</u> Organization: Chicago Mercantile Exchange Inc. ("CME") $\times$ |DCO SDR Filing as a: **DCM** SEF Please note - only ONE choice allowed. Filing Date (mm/dd/yy): June 29, 2017 Filing Description: Weekly Notification of Rule Amendments - Week of June 19, 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 29, 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. 17-276

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 June 19, 2017:

- Clearing House Advisory Notice 17-231 (June 20, 2017), June 2017 Final Foreign Currency Settlement prices - UPDATED – Effective June 20, 2017.
- Clearing House Advisory Notice 17-234 (June 21, 2017), Performance Bond Requirements: Crude Oil Margins – Effective June 22, 2017.
- Clearing House Advisory Notice 17-236 (June 22, 2017), July 2017 Delivery Date Memo Effective June 22, 2017.
- Clearing House Advisory Notice 17-237 (June 22, 2017), Performance Bond Requirements: Interest Rate and Metals Margins – Effective June 23, 2017.
- Clearing House Advisory Notice 17-241 (June 22, 2017), Performance Bond Requirements: Agriculture, Crude, Electricity, Equity, FX, Interest Rates, Metals, Natural Gas, Weather Margins – Effective June 23, 2017.

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

Sincerely,

/s/ Christopher Bowen Managing Director and Chief Regulatory Counsel