Registered Entity Identifier Code (optional): 16-270 Drganization: Chicago Mercantile Exchange Inc. ("CME") Filing as a: DCM SEF DCO SDR Please note - only ONE choice allowed. Filing Date (mm/dd/yy): 06/30/16 Filing Description: Amendments to CME Rule 2801 "cash Settlement") of the Cleared OTC U.S. Dollar/Malavsian Ringit (USD/MYR) Spot. For and Swaps Contract. SPECIFY FILING TYPE Please note only ONE choice allowed per Submission. Drganization Rules and Rule Amendments Organization Rules and Rule Amendments \$ 40.6(a) Approval \$ 40.6(d) Advance Notice of SIDCO Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.2(a) Certification \$ 40.2(a) Certification Security Futures \$ 41.23(a) Certification Security Futures \$ 40.3(a) Approval \$ 40.3(a) Approval Security Futures \$ 41.23(a) Certification Suap Class \$ 40.2(a) Swap Submission \$ 39.5 Official Product None: Product Terms and Conditions (product related Rules and Rule Amendments) Certification Made Available to Trade Determination \$ 4	SUBMISSION COVER SHEET MPORTANT: Check box if Confidential Treatment is req	uested
Filing as a: DCM SEF DCO SDR Please note - only ONE choice allowed. Filing Date (mm/dd/yy): 06/30/16 Filing Description: Amendments to CME Rule 280F "Cash Settlement": of the Cleared OTC U.S. Dollar/Malavsian Ringgit (USD/MYR) Spot, For and Swaps Contract. Settlement": of the Cleared OTC U.S. Dollar/Malavsian Ringgit (USD/MYR) Spot, For and Swaps Contract. SPECIFY FILING TYPE Please note only ONE choice allowed per Submission. Status of the Cleared OTC U.S. Dollar/Malavsian Ringgit (USD/MYR) Spot, For and Swaps Contract. SPECIFY FILING TYPE Please note only ONE choice allowed per Submission. \$ 40.6(a) Approval \$ 40.5(a) \$ 40.6(d) Advance Notice of SIDCO Rule Change \$ 40.10(a) \$ SIDCO Emergency Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.10(a) \$ SIDCO Emergency Rule Change \$ 40.2(a) Certification \$ 40.2(a) \$ 40.2(a) \$ 40.2(a) Certification Security Futures \$ 41.23(a) \$ 40.2(a) Certification Swap Class \$ 40.2(a) \$ 40.2(a) Approval \$ 40.2(a) \$ 40.2(a) Swap Submission \$ 39.5 \$ 40.2(a) Swap Submission \$ 39.5 \$ 39.5 Official Product Name	Registered Entity Identifier Code (optional): <u>16-270</u>	
Please note - only ONE choice allowed. Filling Date (mm/dd/yy): 06/30/16 Filling Description: Amendments to CME Rule 2801 "Cash Settlement") of the Cleared OTC U.S. Dollar/Malavsian Ringgit (USD/MYR) Spot, For and Swaps Contract. SPECIFY FILING TYPE Please note only ONE choice allowed per Submission. Organization Rules and Rule Amendments Certification § 40.6(a) Approval § 40.6(d) Advance Notice of SIDCO Rule Change § 40.10(a) SIDCO Emergency Rule Change § 40.10(a) SIDCO Emergency Rule Change Submission. Certification Submission Certification Submission Certification Submission Certification Submission Certification Submission Certification Submission Certification Security Futures Submission Submission Certification Security Futures Submission Submiss	Organization: <u>Chicago Mercantile Exchange Inc. ("CME")</u>	
Filing Date (nm/dd/yy): 06/30/16 Filing Description: Amendments to CME Rule 2801/ "Cash Settlement") of the Cleared OTC U.S. Dollar/Malavsian Ringgit (USD/MYR) Spot, For and Swaps Contract. SPECIFY FILING TYPE Please note only ONE choice allowed per Submission. Organization Rules and Rule Amendments Certification \$ 40.6(a) Approval \$ 40.6(d) Advance Notice of SIDCO Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.2(a) Certification \$ 40.2(a) Certification Security Futures \$ 40.2(a) Certification Security Futures \$ 40.3(a) Approval \$ 40.2(a) Certification Security Futures \$ 40.2(a) Certification Security Futures \$ 40.2(a) Approval \$ 40.2(a) Swap Submission \$ 39.5 Official Product Name: Product Terms and Conditions (product related Rules and Rule Amendments) Certification Made Available to Trade Determination \$ 40.6(a) Certification Security Futures \$ 40.6(a) Certification Made Available to Trade Determination \$ 40.6(a) Certification Made Available to Trade Determination \$	Filing as a: DCM SEF DCO	SDR
"Cash Settlement") of the Cleared OTC U.S. Dollar/Malaysian Ringgit (USD/MYR) Spot, For and Swaps Contract. SPECIFY FILING TYPE Please note only ONE choice allowed per Submission. Organization Rules and Rule Amendments Certification \$ 40.6(a) Approval \$ 40.6(d) Advance Notice of SIDCO Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.2(a) Certification \$ 40.2(a) Certification Security Futures \$ 40.2(a) Certification Security Futures \$ 40.2(a) Certification Swap Class \$ 40.2(a) Certification Swap Class \$ 40.2(a) Certification Swap Class \$ 40.2(a) Approval \$ 40.2(a) Certification Security Futures \$ 41.23(a) Certification Security Futures \$ 40.2(a) Novel Derivative Product Notification \$ 40.2(a) Swap Submission \$ 39.5 Official Product Name: Product Name: Product Name: Product Name: Product Name: \$ 40.6(a) Certification Made Available to Trade Determination \$ 40.6(a) <th>•</th> <th></th>	•	
und Swape Contract. SPECIFY FILING TYPE Places rote only ONE choice allowed per Submission. Organization Rules and Rule Amendments Certification \$ 40.6(a) Approval \$ 40.5(a) Notification \$ 40.6(d) Approval \$ 40.6(d) SIDCO Emergency Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.2(a) Certification \$ 40.2(a) Certification Security Futures \$ 40.2(a) Certification Security Futures \$ 40.2(a) Approval \$ 40.6(a) Approval		
Please very event of Rules and Rule Amendments Certification \$ 40.6(a) Approval \$ 40.5(a) Approval \$ 40.6(a) Approval \$ 40.6(a) Advance Notice of SIDCO Rule Change \$ 40.10(a) SIDCO Emergency Rule Change \$ 40.10(a) Rule verse: CME Rule 280H.02. Rule verse: CME Rule 280H.02. Rule verse: CME Rule 280H.02. Rule verse: Certification Certification Security Futures \$ 40.2(a) Certification Security Futures \$ 40.2(a) Approval \$ 40.2(a) Approval Security Futures \$ 40.2(a) Approval Security Futures \$ 40.2(a) Swap Submission \$ 39.5 CHTIFication Nade Available to Trade Determination \$ 40.6(a) Certification Security Futures \$ 40.6(a) Certification Security Futures \$ 40.6(a) Certification Made Available to Trade Determination \$ 40.6(a) Certification Security Futures \$ 40.6(a) Certification Security Futures \$ 40.6(a) Certification Security Futures \$ 40.6(a)		mggit (USD/WITK) Spot, Forw
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(a) Rule Numbers: CME Rule 280H.02. Rule Numbers: CME Rule 280H.02. Notification § 40.2(a) Certification Security Futures § 41.23(a) Certification Security Futures § 40.2(a) Certification Security Futures § 40.3(a) Approval § 40.3(a) Approval § 40.12(a) Swap Submission § 41.23(b) Novel Derivative Product Notification § 40.12(a) Swap Submission § 39.5 Official Product Name: Product Name: Product Terms and Conditions (product related Rules and Kules	SPECIFY FILING TYPE	
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(a) Rule Numbers: CME Rule 280H.02. New Product Please note only ONE Certification § 40.2(a) Certification Security Futures § 40.2(a) Certification Swap Class § 40.2(a) Approval § 40.2(a) Approval § 40.2(a) Approval § 40.2(a) Vertification Swap Class § 40.2(a) Novel Derivative Product Notification § 40.2(a) Novel Derivative Product Notification § 40.2(a) Swap Submission § 39.5 CHTIFICATION § 40.6(a) Certification Made Available to Trade Determination § 40.6(a) Certification Node Available to Trade Determination § 40.6(a) Certification Node Available to Trade Determination § 40.6(a) Certification Security Futures § 40.5(a) Approval § 40.5(a) Approval Made Available to Trade Determination § 40.5(a)	Please note only ONE choice allowed per Submission.	
Approval § 40.5(a) Notification § 40.6(d) Advance Notice of SIDCO Rule Change § 40.10(a) SIDCO Emergency Rule Change § 40.10(b) Rule 280H.02. New Product Prel 280H.02. Certification § 40.2(a) Certification Security Futures § 40.2(a) Certification Security Futures § 40.2(d) Approval § 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 Fuel Amendments) Certification Made Available to Trade Determination § 40.6(a) Certification Security Futures § 40.6(a) Certification Nade Available to Trade Determination § 40.6(a) Approval § 40.5(a) Approval § 40.5(a) Approval Made Available to Trade Determination § 40.6(a) Approval § 40.5(a) Approval Made Available to Trade Determination § 40.5(a) Approval Made Available to Trade Determi	Organization Rules and Rule Amendments	
Notification § 40.6(d) Advance Notice of SIDCO Rule Change § 40.10(a) SIDCO Emergency Rule Change § 40.10(b) Rule Numbers: CME Rule 280H.02. New Product Please note only ONE product per Submission. Certification § 40.2(a) Certification Security Futures § 40.2(a) Certification Security Futures § 40.2(a) Approval § 40.2(a) Approval Ceurity Futures § 40.2(a) Novel Derivative Product Notification § 40.3(a) Approval Security Futures § 40.12(a) Swap Submission § 39.5 Official Product Name: Suppose Product Terms and Conditions (product related Rules and Ever Amendments) Certification Made Available to Trade Determination § 40.6(a) Certification Security Futures § 40.5(a) Approval § 40.5(a) Approval Made Available to Trade Determination § 40.5(a) Approval Made Available to Trade	Certification	§ 40.6(a)
Advance Notice of SIDCO Rule Change § 40.10(a) SIDCO Emergency Rule Change § 40.10(h) Rule Numbers: CME Rule 280H.02. Product per Submission. Certification Please note only ONE product per Submission. Certification § 40.2(a) Certification Security Futures § 40.2(d) Approval § 40.2(d) Approval Security Futures § 41.23(a) Novel Derivative Product Notification § 40.3(a) Novel Derivative Product Notification § 40.12(a) Swap Submission § 39.5 Official Product Name: Product Terms and Conditions (product related Rules and Kule Amendments) Certification Made Available to Trade Determination § 40.6(a) Certification Security Futures § 40.6(a) Certification Security Futures § 40.6(a) Certification Made Available to Trade Determination § 40.6(a) Approval § 40.5(a) Approval Made Available to Trade Determination § 40.5(a)	Approval	§ 40.5(a)
SIDCO Emergency Rule Change § 40.10(h) Rule Numbers: CME Rule 280H.02. Please note only ONE product per Submission. Certification § 40.2(a) Certification Security Futures § 41.23(a) Certification Security Futures § 40.2(d) Approval § 40.2(d) Approval Security Futures § 41.23(b) Novel Derivative Product Notification § 40.12(a) Swap Submission § 39.5 Official Product Name: Product Name: Product Terms and Conditions (product related Rules and Conditions (product Rules and Conditions (product related Rules and Conditions (product related Rules and Conditions (product Rules and Conditions (product related Rules and Conditions (product Rules and	Notification	§ 40.6(d)
Rule Numbers: CME Rule 280H.02. 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 Lee Amendments) Certification Made Available to Trade Determination § 40.6(a) Certification Security Futures § 40.6(a) Certification Security Futures § 40.6(a) Certification Made Available to Trade Determination § 40.6(a) Certification Security Futures § 40.5(a) Approval § 40.5(a) Approval § 40.5(a) Approval Made Available to Trade Determination § 40.5(a) Approval Made Available to Trade Determination <t< td=""><td>Advance Notice of SIDCO Rule Change</td><td>§ 40.10(a)</td></t<>	Advance Notice of SIDCO Rule Change	§ 40.10(a)
New Product Please note only ONE product per Submission. Certification Security Futures \$ 40.2(a) Certification Security Futures \$ 40.2(d) Approval \$ 40.3(a) Approval Security Futures \$ 40.12(a) Novel Derivative Product Notification \$ 40.12(a) Swap Submission \$ 39.5 Certification Made Available to Trade Determination \$ 40.6(a) Certification Security Futures \$ 40.6(a) Certification Security Futures \$ 40.6(a) Certification Made Available to Trade Determination \$ 40.6(a) Certification Security Futures \$ 40.5(a) Delisting (No Open Interest) \$ 40.5(a) Approval Made Available to Trade Determination \$ 40.5(a) Approval Made Available to Trade Determination \$ 40.6(a) Approval Made Available to Trade Determination \$ 40.6(a) Approval Made Available to Trade Determination \$ 40.5(a) Approval Made Available to Trade Determination \$ 40.6(a) Approval Made Available to Trade Determination \$ 40.5(a) Approval Made Available to Trade Determination \$ 40.5(a) Approval Made Available to Trade Determination \$ 40.5(a) </td <td>SIDCO Emergency Rule Change</td> <td>§ 40.10(h)</td>	SIDCO Emergency Rule Change	§ 40.10(h)
Certification§ 40.2(a)Certification Security Futures§ 40.2(a)Certification Swap Class§ 40.2(d)Approval§ 40.2(d)Approval§ 40.3(a)Movel Derivative Product Notification§ 40.12(a)Swap Submission§ 39.5Critification Made Available to Trade Determination§ 40.6(a)Certification Security Futures§ 40.6(a)Certification Made Available to Trade Determination§ 40.6(a)Certification Made Available to Trade Determination§ 40.6(a)Delisting (No Open Interest)§ 40.5(a)Approval Made Available to Trade Determination§ 40.5(a)Monoral Material Agricultural Rule Change"§ 40.4(a), § 40.5(a)	Rule Numbers: <u>CME Rule 280H.02.</u>	
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§ 39.5Official Product Name:*********************************	New Product Please note only ONE	product per Submission.
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§ 39.5Official Product Name:Product Name:Certification(Product Name:Certification Made Available to Trade DeterminationCertification Security Futures§ 40.6(a)Certification Security Futures§ 40.6(a)Delisting (No Open Interest)§ 40.6(a)Approval§ 40.5(a)Approval Made Available to Trade Determination§ 40.5(a)Approval Amendments to enumerated agricultural products§ 40.4(a), § 40.5(a)"Non-Material Agricultural Rule Change"§ 40.4(b)(5)	Certification	§ 40.2(a)
Approval§ 40.3(a)Approval Security Futures§ 41.23(b)Novel Derivative Product Notification§ 40.12(a)Swap Submission§ 39.5Official Product Name:Product Name:Certification Made Available to Trade DeterminationQuertification Security Futures§ 40.6(a)Certification Security Futures§ 40.6(a)Delisting (No Open Interest)§ 40.6(a)Approval Made Available to Trade Determination§ 40.5(a)Approval Made Available to Trade Determination§ 40.5(a)Maproval Made Available to Trade Determination§ 40.5(a)Approval Amendments to enumerated agricultural products§ 40.4(a), § 40.5(a)"Non-Material Agricultural Rule Change"§ 40.4(b)(5)	Certification Security Futures	§ 41.23(a)
Approval Security Futures§ 41.23(b)Novel Derivative Product Notification§ 40.12(a)Swap Submission§ 39.5Official Product Name:Product Terms and Conditions (product related Rules and Kule 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 Made Available to Trade Determination§ 40.5(a)Approval Amendments to enumerated agricultural product§ 40.4(a), § 40.5(a)"Non-Material Agricultural Rule Change"§ 40.4(b)(5)	Certification Swap Class	§ 40.2(d)
Novel Derivative Product Notification§ 40.12(a)Swap Submission§ 39.5Official 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)	Approval	§ 40.3(a)
Swap Submission§ 39.5Official Product Name:Support 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)Mon-Material Agricultural Rule Change"§ 40.4(a), § 40.5(a)	Approval Security Futures	§ 41.23(b)
Difficial 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)	Novel Derivative Product Notification	§ 40.12(a)
Product Terms and Conditions (product related Rules and Kule 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§ 40.4(a), § 40.5(a)Non-Material Agricultural Rule Change"§ 40.4(b)(5)	Swap Submission	§ 39.5
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 Made Available to Trade Determination§ 40.5(a)Approval Security Futures§ 40.4(a), § 40.5(a)Approval Amendments to enumerated agricultural products§ 40.4(a), § 40.5(a)"Non-Material Agricultural Rule Change"§ 40.4(b)(5)	Official Product Name:	
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)	Product Terms and Conditions (product related Rules and	Rule Amendments)
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)	Certification	§ 40.6(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)	Certification Made Available to Trade Determination	§ 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)	Certification Security Futures	§ 41.24(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)	Delisting (No Open Interest)	§ 40.6(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)	Approval	§ 40.5(a)
Approval Amendments to enumerated agricultural products§ 40.4(a), § 40.5(a)"Non-Material Agricultural Rule Change"§ 40.4(b)(5)	Approval Made Available to Trade Determination	§ 40.5(a)
"Non-Material Agricultural Rule Change" § 40.4(b)(5)	Approval Security Futures	§ 41.24(c)
	Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
Notification § 40.6(d)	"Non-Material Agricultural Rule Change"	§ 40.4(b)(5)
	Notification	§ 40.6(d)



June 30, 2016

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 Amendments to CME Rule 280H.02. ("Cash Settlement") of the U.S. Dollar/Malaysian Ringgit (USD/MYR) Spot, Forwards and Swaps Contract. CME Submission No. 16-270

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME"), a registered clearing organization ("DCO") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to CME Rule 280H.02. ("Cash Settelement") of the U.S. Dollar/Malaysian Ringgit (USD/MYR) Spot, Forwards and Swaps contract (the "Contract") effective Sunday, July 17, 2016 for trade date Monday, July 18, 2016.

Specifically, CME is amending CME Rule 280H.02. to reflect a change in the rate source and the publication time to align the USD/MYR Spot, Forwards and Swaps with cash market practices. These amendments are provided in Appendix A in blackline format. There is no open interest in the Contract.

CME reviewed the DCO core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the modifications may have some bearing on the following Core Principles:

- <u>Recordkeeping</u>: Trading volume, open interest and settlement price information for the Contract will continue to be published daily on the CME Group website.
- <u>Public Information</u>: As required by this Core Principle, CME will issue a Special Executive Report ("SER") regarding these aforementioned amendments to notify the market authorities, market participants, and the public so that they have accurate, up-to-date information regarding the Contraact. 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 amendments to CME Rule 280H.02. 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 <u>http://www.cmegroup.com/market-regulation/rule-filings.html</u>.

300 Vesey Street New York, NY 10282 T 212 299 2200 F 212 299 2299 christopher.bowen@cmegroup.com cmegroup.com

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or <u>CMEGSubmissionInquiry@cmegroup.com</u>.

Sincerely,

/s/ Christopher Bowen Managing Director and Chief Regulatory Counsel

Attachment: Appendix A: Amendments to CME Rule 280H.02. (blackline format)

Appendix A

CME Rulebook

Chapter 280H Cleared OTC U.S. Dollar/ Malaysian Ringgit (USD/MYR) Spot, Forwards and Swaps

(Additions are underlined; deletions are struck through.)

280H.02. CASH SETTLEMENT

280H.02.A. Day of Cash Settlement

Each Cleared OTC Contract, for the valid value date for cash settlement in two Business Days, shall be liquidated by cash settlement at a price equal to the daily Final Settlement Price (FSP) for that day. The daily Final Settlement Price shall be equal to the "MYR PPKMKL REF (MYR034)," which is the "Malaysian ringgit per U.S. dollar" spot exchange rate spot rate at 443:430 ap.m. Kuala Lumpur time (91:430 pa.m. CT on the preceding evening), expressed as the amount of Malaysian ringgit per one U.S. dollar, for settlement in two Business Days, reported by Persatuan Pasaran Kewangan Malaysia (ACI-Malaysia)Bank Negara Malaysia, which appears on Thomson Reuters Screen MYRFIX2 Page at approximately 113:130 ap.m., Kuala Lumpur time, on that Rate Calculation Date, rounded to four (4) decimal places. This rate is used widely by the interbank foreign exchange market to cash settle nondeliverable forward contracts for Malavsian ringgit versus U.S. dollars. All open positions for that valid value date for cash settlement will be cash settled in U.S. dollars based upon the difference between the Final Settlement Price for the valid value date for cash settlement and the original trade price as submitted for clearing times the notional value of the transaction in USDs divided by Final Settlement Price. In the event, this U.S. dollar amount is positive, then the Clearing House shall debit the seller's clearing member account and credit the buyer's clearing member account for this amount in U.S. dollars. In the event, this U.S. dollar amount is negative, then the Clearing House shall debit the buyer's clearing member account and credit the seller's clearing member account for this amount in U.S. dollars.

For example, if the "MYR <u>PPKMKL REF</u> (MYR034)," for the valid value date for cash settlement in two Business Days, is as follows: MMMMM, DD - YYYY is 3.012300 MYR per USD," and the original trade price submitted for clearing by clearing firms of the buyer and seller was 3.030801 MYR per USD for a notional amount of 100,000 USD, then the Clearing House on the Business Day following the valid value date for cash settlement shall debit the clearing members account for the buyer with US\$614.18 (*i.e.*, 3.012300 MYR per USD – 3.030801 MYR per USD = (-0.018501 MYR per USD x 100,000 USD) / 3.012300 MYR per USD) = -\$614.18.). Similarly, the Clearing House on the Business Day following the valid value date for cash settlement shall credit the clearing member account for the seller with US\$614.18.

280H.02.B. Procedures if No Cash Settlement Price is Available

In the event that the "MYR <u>PPKMKL REF</u> (MYR034)" Malaysian ringgit per U.S. dollar rate for a valid value date for cash settlement is not published on a given day by <u>Persatuan Pasaran Kewangan Malaysia</u> (ACI - Malaysia)Bank Negara Malaysia, and in order to minimize basis risk between the U.S. dollar / Malaysian ringgit cleared only contracts and the non-deliverable forward ("NDF") market, the Exchange shall determine a Final Settlement Price based on the SFEMC MYR Indicative Survey Rate (MYR02), when available. The SFEMC MYR Indicative Survey Rate Methodology follows this chapter in an Interpretation. In the event that the MYR <u>PPKMKL REF</u> (MYR034) Malaysian ringgit per U.S. dollar rate is not published on a valid date for cash settlement and the SFEMC MYR Indicative Survey does not provide a rate, then the Final Settlement Price will be determined pursuant to Rule 812.