

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 18-433

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): October 11, 2018 Filing Description: Weekly Notification of Rule Amendments - Week of October 1, 2018

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:

October 11, 2018

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. 18-433**

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 October 1, 2018:

- Effective Sunday, September 30, 2018, for trade date Monday, October 1, 2018 Chicago Mercantile Exchange Inc. increased the trade price precision to eight decimal place locator (DPL) for Over-The-Counter Foreign Exchange forward contracts available for submission for clearing via CME ClearPort. A copy of the Special Executive Report is attached hereto as Exhibit A.
- Clearing House Advisory Notice 18-396 (October 1, 2018), Performance Bond Requirements: Energy Margins – Effective October 2, 2018.
- Clearing House Advisory Notice 18-397 (October 2, 2018), OTC BRL IRS Event Risk Margin Change Round 2 – Effective October 3, 2018.
- Clearing House Advisory Notice 18-398 (October 4, 2018), Performance Bond Requirements: Energy, Metals, & Interest Rates – Effective October 5, 2018.
- Clearing House Advisory Notice 18-404 (October 5, 2018), Performance Bond Requirements: Energy Margins – Effective October 8, 2018.

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

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A - Special Executive Report No. S-8247

Exhibit A



Special Executive Report

S-8247

September 27, 2018

Increase of Trade Price Precision for CME OTC FX Forward Contracts

Effective Sunday, September 30, 2018, for trade date Monday, October 1, 2018 Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will increase the trade price precision to eight decimal place locator (DPL) for Over-The-Counter Foreign Exchange ("OTC FX") forward contracts which are available for submission for clearing via CME ClearPort as noted in the table below.

Rulebook Chapter Title	CME Rulebook Chapter Number	Current Trade Price Precision	Increase Trade Price Precision
CME WM/Reuters OTC Spot, Forward and Swap Contracts	300	0.0000001 (7 DPL)	0.00000001 (8 DPL)
Cleared OTC Non-Deliverable Forward FX Contract Terms	601	0.0000001 (7 DPL)	0.00000001 (8 DPL)

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments during the week of October 8, 2018 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please direct questions regarding this notice to:

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