

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-538

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): December 9, 2016 Filing Description: Amendments to CME Rule 1001 ("Regulatory Reporting Of Swap Data")

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: 1001

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:

December 9, 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, DC 20581

**RE: CFTC Regulation 40.6(a) Certification. Amendments to CME Rule 1001
("Regulatory Reporting Of Swap Data").
CME Submission No. 16-538**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(a), Chicago Mercantile Exchange Inc. ("CME") hereby notifies the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to CME Rule 1001 ("Regulatory Reporting Of Swap Data"). The amendments will become effective on Tuesday, December 27, 2016.

These amendments to CME Rule 1001 are being adopted in connection with the final rule amendments to Part 45 of the CFTC's regulations regarding swap data recordkeeping and reporting requirements for cleared swaps ("Final Rule"). The Final Rule sets forth which entity has the obligation to choose the swap data repository ("SDR") to which creation data is reported, and clarifies that the derivatives clearing organization ("DCO") will be the reporting counterparty for swaps created pursuant to the rules of a DCO that have a DCO as a counterparty. The Final Rule also modifies and adds data elements to be reported as primary economic terms data fields in Appendix 1 to Part 45.

CME Rule 1001 sets forth reporting obligations pursuant to Part 45. The Final Rule codifies language set forth in CME Rule 1001 by indicating that the trades resulting from the acceptance of a bilateral submission terminates the original trade and creates two (2) new trades in which the DCO is the reporter. Thus, the language contained in CME Rule 1001 regarding the aforementioned reporting has been incorporated into the Final Rule and inclusion of such information in CME Rule 1001 is no longer necessary. Additionally, CME is proposing the addition of a clause to CME Rule 1001 requiring each counterparty to a swap to provide CME with all necessary and required information, including new data fields, for purposes of complying with the Final Rule and all CFTC rules governing the regulatory reporting of swaps.

CME reviewed the DCO Core Principles as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the amendments to CME Rule 1001 may have some bearing on the following Core Principles:

- **Reporting:** CME Rule 1001 requires that, for all swaps cleared by CME, and resulting positions, CME must report available creation and continuation data to CME's SDR for purposes of complying with applicable CFTC rules governing the regulatory reporting of swaps.
- **Recordkeeping:** CME Rule 1001 is in compliance with this Core Principle because records of all reports will be maintained in compliance with the CEA and applicable regulations.

- **Public Information:** The amendments to CME Rule 1001 will be added to the publicly available CME Rulebook available on the CME Group website.
- **Legal Risk:** CME has determined that the proposed amendments to CME Rule 1001 are consistent with the requirement to have a well-founded, transparent, and enforceable legal framework for each aspect of the activities of the DCO.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), CME certifies that the amendments to CME Rule 1001 complies with the Act and regulations thereunder. There were no substantive opposing views to this proposal.

CME certifies that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you require any additional information regarding this submission, please contact me at 212-299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – Amendments to CME Rule 1001 (“Regulatory Reporting Of Swap Data”) (blackline format)

EXHIBIT A

CME RULEBOOK

Chapter 10 Regulatory Reporting Of Swap Data

(Additions are underscored; Deletions are ~~overstruck~~)

1001. REGULATORY REPORTING OF SWAP DATA

For all swaps cleared by the Clearing House, and resulting positions, the Clearing House shall report available creation and continuation data to CME's swap data repository for purposes of complying with applicable CFTC rules governing the regulatory reporting of swaps. ~~Upon the request of a counterparty to a swap cleared at the Clearing House, the Clearing House shall provide the same creation and continuation data to a swap data repository selected by the counterparty as the Clearing House provided to CME's swap data repository under the preceding sentence.~~ For all swaps submitted for clearing to the Clearing House, each counterparty to a swap (or other market participant, as applicable) must provide sufficient information to the Clearing House as requested by the Clearing House to enable it to make its required reports. This information will include, at a minimum, all data fields required by CFTC rules for swap reports.