

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 17-033

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): January 24, 2017 Filing Description: Weekly Notification of Rule Amendments - Week of January 16, 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:**

January 24, 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. 17-033**

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 January 16, 2017:

- Effective Thursday, January 19, 2017, CME Clearing implemented administrative amendments to Chapter 8 of the CME Rulebook to delete obsolete references to the Kansas City Board of Trade. The relevant CME Rulebook section is attached hereto as Exhibit A.
- Clearing House Advisory Notice 17-031 (January 18, 2017), February 2017 Delivery Date Memo – Effective January 18, 2017.
- Clearing House Advisory Notice 17-032 (January 19, 2017), Update: Legacy EREP Production Alternative Link Removal – Effective February 3, 2017.
- Clearing House Advisory Notice 17-033 (January 19, 2017), Performance Bond Requirements: Energy, Agriculture and Equity Index Margins – Effective January 20, 2017.
- Clearing House Advisory Notice 17-034 (January 19, 2017), Performance Bond Requirements: Agriculture Margins – Effective January 20, 2017.
- Clearing House Advisory Notice 17-036 (January 20, 2017), IRS Liquidity Parameter Changes and New CME Optimizer Software – Effective January 24, 2017.

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

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – CME Rulebook Chapter 8 (blackline format)

## EXHIBIT A

### **CME Rulebook Chapter 8 Clearing House and Performance Bonds**

(deletions struck through)

#### **802. PROTECTION OF CLEARING HOUSE**

##### **802.A. Default by Clearing Member or Other Participating Exchanges**

###### 1. Default by Clearing Member

If a clearing member of CME, CBOT, NYMEX, COMEX, or an OTC Clearing Member ~~or a Clearing Participant of the Kansas City Board of Trade Clearing Corporation (which, for the purposes of this rule shall be considered within the definition of the term "clearing member")~~, (i) fails promptly to discharge any obligation to the Clearing House or (ii) becomes subject to any bankruptcy, reorganization, arrangement, insolvency, moratorium, or liquidation proceedings, or other similar proceedings under U.S. federal or state bankruptcy laws or other applicable law, the Clearing House may declare such clearing member to be in default. For purposes of this Rule 802, each default by a clearing member will be considered a separate default event, provided that if a clearing member has been declared in default, subsequent failures to pay by such defaulting clearing member shall not be considered separate default events unless and until the original default has been fully resolved and such clearing member has been restored to good standing.