Registered Entity Identifier Code (optional): <u>16-167</u> Organization: <u>Chicago Mercantile Exchange Inc. (''CME'')</u>				
				Filing as a: DCM SEF DCO SDR
Please note - only ONE choice allowed.				
Filing Date (mm/dd/yy): <u>May 3, 2016</u> Filing Description:				
Amendments Related to Product Terms and Condition	ns (Week of April 25, 2016			
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:				
	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)			
	§ 40.4(a), § 40.5(a)			
Approval Amendments to enumerated agricultural products	§ 40.4(b)(5)			
<ul><li>Approval Amendments to enumerated agricultural products</li><li>"Non-Material Agricultural Rule Change"</li></ul>	8 40.4(0)(3)			



May 3, 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(d) Notification. Chicago Mercantile Exchange Inc. ("CME" or "Exchange") Weekly Notification of Amendments Related to Product Terms and Conditions. CME Submission No. 16-167

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions made effective during the week of April 25, 2016.

Effective Sunday, April 24, 2016 for trade date Monday, April 25, 2016, the Exchange added a third serial month expiration to certain Foreign Exchange ("FX") option contracts within the currently established listing cycle. The marketplace was notified via Special Executive Report ("SER") #7617R, which is attached hereto as Exhibit A.

On Tuesday, April 26, 2016, the Exchange approved the application of Classic Transportation & Warehousing located at 1120 36th Street SE, Grand Rapids, MI to be designated as an Approved Warehouse for delivery of Spot Call Nonfat Dry Milk. The marketplace was notified of this approval via MKR# 04-26-16, which is attached hereto as Exhibit B.

On Tuesday, April 26, 2016, the Exchange approved the application of Far West Distributors, Inc. located in Tulare, CA to be designated as an Approved Warehouse for delivery of Spot Call Nonfat Dry Milk. The marketplace was notified of this approval via MKR# 04-26-16B, which is attached hereto as Exhibit C.

In accordance with the approvals above, the Exchange updated the CME Rulebook Chapter 11 Chart for Nonfat Dry Milk Warehouses which is attached under separate cover as Exhibit D in blackline format.

If you require any additional information, please e-mail <u>CMEGSubmissionInquiry@cmegroup.com</u> or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER #7617R Exhibit B – MKR# 04-26-16 Exhibit C – MKR# 04-26-16B Exhibit D – CME Rulebook Chapter 11 Chart for Nonfat Dry Milk Warehouses (attached under separate cover) (blackline format)

1 North End Avenue New York, NY 10282 T 212 299 2200 F 212 299 2299 christopher.bowen@cmegroup.com cmegroup.com

## EXHIBIT A



# **Special Executive Report**

### S-7617R

March 24, 2016

### Adding Third Serial Month to Certain CME Foreign Exchange (FX) Option Contracts

(This SER supersedes SER-7617 dated March 21, 2016 and is being issued to include American- and European-style exercise options on Japanese Yen/US Dollar (JPY/USD) futures and American-style exercise options on Euro/Japanese Yen (EUR/JPY) futures, which were not originally included on the list of eligible FX option contracts adding third serial month expirations. No other changes have been made to the original SER.)

Effective Sunday, April 24, 2016 for trade date Monday, April 25, 2016, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will add a third serial month expiration to the following Foreign Exchange ("FX") option contracts within the currently established listing cycle:

- American- and European-style exercise options on Australian Dollar/US Dollar (AUD/USD), Canadian Dollar/US Dollar (CAD/USD), Swiss Franc/US Dollar (CHF/USD), Euro/US Dollar (EUR/USD), Japanese Yen/US Dollar (JPY/USD), and British Pound/US Dollar (GBP/USD) futures;
- American-style exercise options on Euro/Swiss Franc (EUR/CHF), Euro/British Pound (EUR/GBP), Euro/Japanese Yen (EUR/JPY), Israeli Shekel/US Dollar (ILS/USD), and New Zealand Dollar/US Dollar (NZD/USD) futures; and
- American-style exercise options on Czech Koruna/Euro (CZK/EUR), Czech Koruna/US Dollar (CZK/USD), Hungarian Forint/Euro (HUF/EUR), Hungarian Forint/US Dollar (HUF/USD), Polish Zloty/Euro (PLN/EUR), and Polish Zloty/US Dollar (PLN/USD) futures.

As shown in Appendix A, CME will add the August 2016 serial month expiration effective Monday, April 25 to the above mentioned FX option contracts.

The Exchange lists the above mention FX options for trading on CME Globex and the CME trading floor and for submission for clearing on CME ClearPort.

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments during the week of May 2, 2016, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Questions regarding this notice may be directed to:

<u>Asia</u> Ravi Pandit	+65 6593 5562	Ravi.Pandit@cmegroup.com
<u>Europe</u> Will Patrick	+44 20 3379 3721	Will.Patrick@cmegroup.com
<u>U.S.</u> Craig LeVeille Simon Burnham	+1 312 454 5301 +1 312 930 3426	<u>Craig.LeVeille@cmegroup.com</u> <u>Simon.Burnham@cmegroup.com</u>

### Appendix A

### Amendments to Current Listing Cycle of Select CME FX Option Contracts by Adding Third Serial Month Expiration

### (Effective Trade Date Monday, April 25, 2016)

	Expiry	Term	Last Trading Day	Comment
1	April 2016	Weekly - 1	April 29, 2016	Listed
2	May 2016	Serial - 1	May 6, 2016	Listed
3	May 2016	Weekly - 2	May 13, 2016	Listed
4	May 2016	Weekly - 3	May 20, 2016	Listed
5	May 2016	Weekly - 4	May 27, 2016	Listed
6	June 2016	Quarterly - 1	June 3, 2016	Listed
7	July 2016	Serial - 2	July 8, 2016	Listed
8	August 2016	Serial - 3	August 5, 2016	To Be Added
9	September 2016	Quarterly - 2	September 9, 2016	Listed
10	December 2016	Quarterly - 3	December 9, 2016	Listed
11	March 2017	Quarterly - 4	March 3, 2017	Listed

The above table is applicable to American- and European-style exercise options on Australian Dollar/US Dollar (AUD/USD), Canadian Dollar/US Dollar (CAD/USD), Swiss Franc/US Dollar (CHF/USD), Euro/US Dollar (EUR/USD), Japanese Yen/US Dollar (JPY/USD), and British Pound/US Dollar (GBP/USD) futures and American-style exercise options on Euro/Swiss Franc (EUR/CHF), Euro/British Pound (EUR/GBP), Euro/Japanese Yen (EUR/JPY), Israeli Shekel/US Dollar (ILS/USD), and New Zealand Dollar/US Dollar (NZD/USD) futures.

	Expiry	Term	Last Trading Day	Comment
1	May 2016	Serial - 1	May 6, 2016	Listed
2	June 2016	Quarterly - 1	June 3, 2016	Listed
3	July 2016	Serial - 2	July 8, 2016	Listed
4	August 2016	Serial - 3	August 5, 2016	To Be Added
5	September 2016	Quarterly - 2	September 9, 2016	Listed
6	December 2016	Quarterly - 3	December 9, 2016	Listed
7	March 2017	Quarterly - 4	March 3, 2017	Listed

The above table is applicable to American-style exercise options on Czech Koruna/Euro (CZK/EUR), Czech Koruna/US Dollar (CZK/USD), Hungarian Forint/Euro (HUF/EUR), Hungarian Forint/US Dollar (HUF/USD), Polish Zloty/Euro (PLN/EUR), and Polish Zloty/US Dollar (PLN/USD) futures.

Source: CME Group.

### EXHIBIT B

DATE: April 26, 2016

MKR#: 04-26-16

### SUBJECT: Approved Application for Spot Call Nonfat Dry Milk Regularity

The Exchange has approved the application of **Classic Transportation & Warehousing** located at 1120 36<sup>th</sup> Street SE, Grand Rapids, MI to be designated as an Approved Warehouse for delivery of Spot Call Nonfat Dry Milk.

This approval is effective immediately.

An updated list of CME spot market service providers can be found in Chapter 11, Part 1103.G. of the CME Rulebook.

### **Market Surveillance**

Terry Gehring

Terry.Gehring@cmegroup.com

(312) 435-3644

The Commodity Futures Trading Commission (CFTC) will be notified of this approval during the week of May 2, 2016 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

### **EXHIBIT C**

DATE: April 26, 2016

MKR#: 04-26-16B

### SUBJECT: Approved Application for Spot Call Nonfat Dry Milk Regularity

The Exchange has approved the application of **Far West Distributors, Inc.** located in Tulare, CA to be designated as an Approved Warehouse for delivery of Spot Call Nonfat Dry Milk.

This approval is effective immediately.

An updated list of CME spot market service providers can be found in Chapter 11, Part 1103.G. of the CME Rulebook.

### Market Surveillance

Terry Gehring

Terry.Gehring@cmegroup.com

(312) 435-3644

The Commodity Futures Trading Commission (CFTC) will be notified of this approval during the week of May 2, 2016 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

# EXHIBIT D

# Amendments to CME Rulebook Chapter 11 Chart for Nonfat Dry Milk Warehouses

(attached under separate cover)