

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 18-348

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): August 20, 2018 Filing Description: Delisting Previously-Listed Contract Months and Subsequent Delisting of the U.S. Dollar/Turkish Lira (USD/TRY) Futures Contract and Delisting of the Euro/Turkish Lira (EUR/TRY) Futures Contract

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:

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

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: See filing.

Rule Numbers: See filing.

August 20, 2018

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 Delisting Previously-Listed Contract Months and Subsequent Delisting of the U.S. Dollar/Turkish Lira (“USD/TRY”) Futures Contract and Delisting of the Euro/Turkish Lira (“EUR/TRY”) Futures Contract.
 CME Submission No. 18-348**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the delisting of previously-listed contract months of the U.S. Dollar/Turkish Lira (“USD/TRY”) Futures contract effective immediately, as set out in Appendix 1. In addition, effective immediately, CME is delisting the Euro/Turkish Lira (“EUR/TRY”) Futures contract (collectively, “the Contracts”). The Contracts are listed for trading on CME Globex and for submission for clearing through CME ClearPort. There is no open interest in the effected months of the Contracts.

Contract Title	Commodity Code	CME Rulebook Chapter
Euro/Turkish Lira (“EUR/TRY”) Cross Rate Futures	CME Globex: TRE CME ClearPort: TRE	320
U.S. Dollar/Turkish Lira (“USD/TRY”) Futures	CME Globex: TRY CME ClearPort: TRY	272

As a result of delisting EUR/TRY futures, information regarding EUR/TRY futures has been deleted from the CME product rule chapter, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (“Trading Qualifications and Practices”) of the CME Rulebook, the CME Globex non-reviewable trading ranges located in Rule 588.H. of the CME Rulebook, the CME special price fluctuation limits located in Rule 589. of the CME Rulebook, and the list of block-eligible products located on the CME Group website.

In addition, effective immediately, CME is delisting previously-listed contract months of the USD/TRY Futures contract for all contract months that are listed beyond September 2018 as set forth in Appendix 1. There is no open interest in the effected months.

Please note that the existing September 2018 USD/TRY futures will continue to be listed on CME Globex and CME ClearPort. Upon expiry of the September 2018 contract month, CME will permanently delist USD/TRY futures following the market close on September 18, 2018.

It is important to also note that in a further effort to accommodate the marketplace, the Exchange will self-certify in the near term and under separate cover, the initial listing of a new Turkish Lira/U.S. Dollar Futures contract (the "New Contract") effective for trade date Monday, September 10, 2018 and pending all CFTC regulatory review periods. The first listed month of the New Contract will be December 2018. The Exchange will provide details regarding the New Contract in the near term under separate cover.

Upon delisting USD/TRY futures on the close of business September 18, 2018, the Exchange will delete information regarding USD/TRY futures from the CME product rule chapters, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 ("Trading Qualifications and Practices") of the CME Rulebook, the CME Globex non-reviewable ranges located in Rule 588.H. of the CME Rulebook, the Special Price Fluctuation Limits and Daily Price Limits Table located in Rule 589. of the CME Rulebook, the CME Rule 539.C. Crossing Protocols Table, the list of block-eligible products and all other references located on the CME Group website.

The Exchange reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the following Core Principles may be impacted by this initiative as follows:

- **Availability of General Information:** The Exchange will make publicly available the details of the contract month delisting by publishing a Special Executive Report ("SER") to the market. The SER will be available on CME Group's website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delisting complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

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

Should you have any questions concerning the above, please e-mail CMESubmissionInquiry@cmegroup.com or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments:

Appendix 1 – Delisting Previously-Listed Contract Months and Subsequent Delisting of USD/TRY Futures Contract

- Appendix 2 – Amendments to CME Rulebook Chapter 272 (“U.S. Dollar/Turkish Lira (“USD/TRY”) Futures”) (effective close of business September 18, 2018) (blackline format)
- Appendix 3 – Amendments to Chapter 7 (“Delivery Facilities and Procedures”) (effective close of business September 18, 2018) (blackline format)
- Appendix 4 – Amendments to CME Rulebook Chapter 320 (“Euro/Turkish Lira (“EUR/TRY”) Cross Rate Futures”) (effective immediately) (blackline format)
- Appendix 5 – Amendments to CME Rulebook Chapter 7 (“Delivery Facilities and Procedures”) (effective immediately) (blackline format)
- Appendix 6 – Amendments to the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (“Trading Qualifications and Practices”) of the CME Rulebook (effective immediately) (under separate cover)
- Appendix 7 – Amendments to the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (“Trading Qualifications and Practices”) of the CME Rulebook (effective close of business September 18, 2018) (under separate cover)

Appendix 1

Delisting Previously-Listed Contract Months and Subsequent Delisting of U.S Dollar/Turkish Lira (USD/TRY) Futures Contract

Contract Title	CME Rulebook Chapter	Commodity Code	Immediately Delisted Contract Months with Zero Open Interest	Last Available Contract Month for Trading and Clearing
US Dollar/Turkish Lira (USD/TRY) Futures	CME 272	CME Globex: TRY CME ClearPort: TRY	December 2018, March 2019, June 2019, September 2019, December 2019	September 2018

Appendix 2
CME Rulebook
Chapter 272
U.S. Dollar/Turkish Lira (USD/TRY) Futures
(effective close of business September 18, 2018)

(deletions are struck through.)

27200. SCOPE OF CHAPTER

This chapter is limited in application to U.S. dollar/Turkish lira futures. In addition to this chapter, U.S. dollar/Turkish lira futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate London time.

27201. TRADING SPECIFICATIONS

27201.A. Trading Schedule

Futures contracts shall be scheduled for trading and delivery during such hours and in such months as may be determined by the Exchange.

27201.B. Trading Unit

The unit of trading shall be 200,000 U.S. dollars.

27201.C. Price Increments

Minimum price fluctuations shall be in multiples of 0.0001 Turkish lira per U.S. dollar, equivalent to 20 Turkish lira per contract. Trades may also occur in multiples of 0.00005 Turkish lira per U.S. dollar, commonly referred to as one-half tick, for U.S. dollar/Turkish lira (USD/TRY) futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542.

27201.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

27201.E. [Reserved]

27201.F. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.

27201.G. Termination of Trading

_____ Futures trading shall terminate at 4:00 p.m. on the Business Day immediately preceding the third Wednesday of the contract month.

27201.H. [Reserved]

27202. SETTLEMENT PROCEDURES

27202.A. Physical Delivery——

1. Procedures

In addition to the procedures and requirements contained in this chapter, delivery procedures shall be governed by the rules set forth in Chapter 7.

2. Delivery Days

Delivery shall be made on the third Wednesday of the contract month. If that day is not a Business Day in the country of delivery or is a bank holiday in either Chicago or New York City, then delivery shall be made on the next day which is a Business Day in the country of delivery and is not a bank holiday in Chicago or New York City.

27202.B.—— **[Reserved]**

27203. [RESERVED]

(End Chapter 272)

Appendix 3

CME Rulebook Chapter 7 ("Delivery Facilities and Procedures")

(effective close of business September 18, 2018)

(Additions are underlined; deletions are ~~struck through~~.)

NON-CLS (LEGACY) CURRENCY DELIVERIES

737. FOREIGN CURRENCY BUYER'S DUTIES

737.D. ~~[RESERVED] Physical Delivery U.S. Dollar/Turkish Lira Contract~~

738. FOREIGN CURRENCY SELLER'S DUTIES

738.C. ~~[RESERVED] Physical Delivery U.S. Dollar/Turkish Lira Contract~~

Chapter 7 Delivery Facilities and Procedures

737. FOREIGN CURRENCY BUYER'S DUTIES

737.D. Reserved~~Physical Delivery U.S. Dollar/Turkish Lira Contract~~

~~A clearing member representing a customer that intends to accept delivery of a Physical Delivery U.S. Dollar/Turkish Lira Contract in liquidation of his position shall, no later than 10:00 a.m. Central Time (CT) on the last day of trading, present to the Clearing House a Buyer's Non-CLS Delivery Commitment for U.S. Dollar/Turkish Lira Contract. In addition by 1:00 p.m. CT on the first day preceding the delivery day that is a business day common to the Exchange, Chicago banks and New York City banks, the clearing member representing a customer that intends to accept delivery of a Physical Delivery Contract in liquidation of his position shall either deposit, or present a Bank Order to Pay, an amount in the minimum fluctuation currency of Turkish Lira equal to the contract value based on the settlement price on the last day of trading. Such deposit shall be in the form of same day funds to an account at a bank designated by the Clearing House. The bank Order to Pay shall be in a form approved by the Clearing House, and shall promise to pay same day funds in Turkish Lira on the delivery day. In addition, by 10:00 a.m. local time in the country of delivery on the delivery day, the clearing member representing a customer accepting delivery of a Physical Delivery U.S. Dollar/Turkish Lira Contract in liquidation of his position shall deposit, in same day funds to an account at a bank designated by the Clearing House, an amount in the minimum fluctuation currency of Turkish Lira equal to the contract value based on the applicable settlement price on the last day of trading.~~

738. FOREIGN CURRENCY SELLER'S DUTIES

738.C. Reserved~~Physical Delivery U.S. Dollar/ Turkish Lira Contract~~

~~The clearing member representing a customer making delivery of a Physical Delivery U.S. Dollar/Turkish Lira Contract, in liquidation of his position shall, no later than 10:00 a.m. on the last day of trading, present to the Clearing House a Seller's Non-CLS Delivery Commitment for U.S. Dollar/Turkish Lira Contract. In addition, by 1:00 p.m. on the first day preceding the delivery day that is a business day common to the Exchange, Chicago banks and New York~~

~~City banks, the clearing member shall either deposit, or present a Bank Order to Pay, an amount equal to the trading unit of U.S. Dollars for the U.S. Dollar/Turkish Lira Contract. Such deposit shall be in the form of same day funds to an account at a bank designated by the Clearing House. The Bank Order to Pay shall be in a form approved by the Clearing House, and shall promise to pay same day funds on the delivery day. The Seller shall have made all provisions necessary to receive delivery of the minimum fluctuation currency (Turkish Lira) within the country of issuance. The Seller's clearing member shall be responsible for delivering the trading unit currency (U.S. Dollars) on the delivery date to a bank designated by the Clearing House. The Exchange reserves the right to eliminate the requirement for sellers to post a Bank Order to Pay in the event that such requirement is no longer deemed necessary to secure the delivery.~~

~~Subject to the preceding two paragraphs, if the Seller's Non-CLS Delivery Commitment for U.S. Dollar/Turkish Lira Contract is received later than 10:00 a.m. on the last day of trading, but not later than 1:00 p.m. on the same day, the seller's clearing member shall be assessed a fine on a per contract basis, the amount to be determined by Exchange staff. Any deliveries memoranda or instructions received subsequent to 1:00 p.m. on the same day, shall be deemed a delivery obligation failure and acted upon in accordance with Rule 743.B.~~

740.

PAYMENTS

The Clearing House shall designate a bank in each foreign country into which foreign currency shall be delivered. These banks shall notify the Clearing House when foreign currency funds have been received. In the case of Currency Contracts, the foreign currency delivery for each customer shall equal the net short value of positions in that foreign currency. Values for positions in contracts with minimum fluctuations denominated in U.S. dollars shall be the contract size. Values for positions in contracts with minimum fluctuations in foreign currency shall be the contract value based on the settlement price on the last day of trading. In the case of Currency Contracts, the Clearing House shall, promptly after receipt of notification that foreign currency funds have been received, transfer the U.S. dollar funds previously deposited by the foreign currency buyer's clearing member to the account of the foreign currency seller's clearing member.

~~For the U.S. Dollar/Turkish Lira Contract, the Clearing House shall designate a bank in the U.S. into which the trading unit currency (U.S. Dollars) shall be delivered. These banks shall notify the Clearing House when the trading unit currency funds have been received. The U.S. Dollar delivery for each selling customer shall equal the net short value of positions in this currency. Values for buyer's positions in contracts with minimum fluctuations in Turkish Lira shall be the contract value based on the settlement price on the last day of trading (settlement price times contract size per contract). The Clearing House shall, promptly after receipt of notification that Turkish Lira funds have been received, transfer the U.S. dollar funds that were previously deposited by the seller's clearing member to the account of the buyer's clearing member.~~

742.

DELIVERY NETTING

742.B. Non-CLS Delivered Currency Futures Contracts

To facilitate spread trading between currency products where positions held to termination create offsetting currency payment obligations, the Clearing House may net to the extent possible physical delivery payment obligations by clearing member customer by currency, in accordance with the procedures outlined in the Clearing House Manual of Operations. Clearing members desiring netting of obligations may only net payment obligations that arise from positions belonging to the same beneficial account owner, and shall be required to submit a Delivery Netting Request form, which identifies the final positions and net currency payments of a customer requesting delivery netting, to the Clearing House by 11:00 a.m. on the last day of trading. For U.S. Dollar/Canadian Dollar or, E-micro U.S. Dollar/Canadian Dollar, ~~U.S. Dollar/Turkish Lira~~ Contracts only, such Delivery Netting Request form shall be submitted to the Clearing House by 10:00 a.m. on the last day of trading.

Clearing members may also net delivery obligations within a given currency following the last day of trading in such eligible currency product, except for U.S. Dollar/ Canadian Dollar or, E-

micro U.S. Dollar/Canadian Dollar, ~~U.S. Dollar/Turkish Lira~~ Contracts. Clearing members may net delivery obligations across all accounts belonging to the same beneficial account owner.

Clearing members are prohibited from netting open positions across customer accounts while a currency contract remains eligible for trading on the Exchange.

Clearing members shall be required to submit a Delivery Netting Request, which identifies the final positions and net currency delivery obligations to the Clearing House by 11:00 a.m. (10:00 a.m. for U.S. Dollar/Canadian Dollar or, E-micro U.S. Dollar/Canadian Dollar, ~~U.S. Dollar/Turkish Lira~~ Contracts), on the last day of trading, in accordance with the procedures outlined in the Clearing House Manual of Operations.

Appendix 4
CME Rulebook
Chapter 320
Euro/Turkish Lira (EUR/TRY) Cross Rate Futures

(effective immediately)

(Deletions are struck through.)

Chapter 320
Euro/Turkish Lira (EUR/TRY) Cross Rate Futures

32000. SCOPE OF CHAPTER

~~This chapter is limited in application to Euro/Turkish lira cross rate futures. In addition to this chapter, Euro/Turkish lira cross rate futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.~~

~~For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.~~

32001. TRADING SPECIFICATIONS

32001.A. Trading Schedule

~~Futures contracts shall be scheduled for trading and delivery during such hours and in such months as may be determined by the Exchange.~~

32001.B. Trading Unit

~~The unit of trading shall be 125,000 Euro.~~

32001.C. Quote Basis

~~Bids and offers shall be quoted in terms of Turkish lira per Euro, significant to four decimal places, e.g., 1.9174.~~

32001.D. Price Increments

~~Minimum price fluctuations shall be in multiples of 0.0001 Turkish lira per Euro, equivalent to 12.5 Turkish lira per contract. Trades may also occur in multiples of .00005 Turkish lira per Euro, commonly referred to as one half tick, for EUR/TRY futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542.~~

32001.E. Position Limits, Exemptions, Position Accountability and Reportable Levels

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

32001.F. Special Price Fluctuation Limits

~~At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.~~

32001.G. [Reserved]

32001.H. Termination of Trading

~~Futures trading shall terminate at 12:30 a.m. on the Business Day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is a bank holiday in Chicago~~

or New York City, futures trading shall terminate on the next preceding Business Day common to Chicago and New York City banks and the Exchange.

32001.I. [Reserved]

32002. SETTLEMENT PROCEDURES

32002.A. Physical Delivery

1. Procedures

~~In addition to the procedures and requirements contained in this chapter, physical delivery procedures shall be governed by the rules set forth in Chapter 7.~~

~~Euro/Turkish lira cross rate futures traded pursuant to Chapter 320 shall be delivered in banks designated by the Exchange. Buyers of the Euro/Turkish lira cross rate futures contract shall deliver the minimum fluctuation currency (Turkish lira) and receive the trading unit currency (Euro). Sellers of the Euro/Turkish lira cross rate futures contract shall deliver the trading unit currency (Euro) and receive the minimum fluctuation currency (Turkish lira).~~

2. Delivery Days

~~Delivery shall be made on the third Wednesday of the contract month. If that day is not a Business Day in both countries of delivery or is a bank holiday in either Chicago or New York City, then delivery shall be made on the next day which is a Business Day in both countries of delivery and is not a bank holiday in Chicago or New York City.~~

32002.B. [Reserved]

32003. [RESERVED]

~~(End Chapter 320)~~

Appendix 5

CME Rulebook Chapter 7 Delivery Facilities and Procedures

(effective immediately)

(Additions are underlined; deletions are ~~struck through~~.)

NON-CLS (LEGACY) CURRENCY DELIVERIES

737. FOREIGN CURRENCY BUYER'S DUTIES

737.D. Physical Delivery U.S. Dollar/Turkish Lira ~~and Euro/Turkish Lira Contracts~~

738. FOREIGN CURRENCY SELLER'S DUTIES

738.C. Physical Delivery U.S. Dollar/Turkish Lira ~~and Euro/Turkish Lira Contracts~~

Chapter 7 Delivery Facilities and Procedures

737. FOREIGN CURRENCY BUYER'S DUTIES

737.D. Physical Delivery U.S. Dollar/Turkish Lira ~~and Euro/Turkish Lira Contracts~~

A clearing member representing a customer that intends to accept delivery of a Physical Delivery U.S. Dollar/Turkish Lira ~~or Euro/Turkish Lira Contract~~ in liquidation of his position shall, no later than 10:00 a.m. Central Time (CT) on the last day of trading, present to the Clearing House a Buyer's Non-CLS Delivery Commitment for U.S. Dollar/Turkish Lira ~~or Euro/Turkish Lira Contracts~~. ~~In addition by 1:00 p.m. CT on the first day preceding the delivery day that is a business day common to the Exchange, Chicago banks and New York City banks, the clearing member representing a customer that intends to accept delivery of a Physical Delivery Euro/Turkish Lira Contract in liquidation of his position shall either deposit, or present a Bank Order to Pay, an amount in the minimum fluctuation currency of Turkish Lira equal to the contract value based on the settlement price on the last day of trading. Such deposit shall be in the form of same day funds to an account at a bank designated by the Clearing House. The bank Order to Pay shall be in a form approved by the Clearing House, and shall promise to pay same day funds in Turkish Lira on the delivery day.~~

In addition, by 10:00 a.m. local time in the country of delivery on the delivery day, the clearing member representing a customer accepting delivery of a Physical Delivery U.S. Dollar/Turkish Lira ~~or Euro/Turkish Lira Contract~~ in liquidation of his position shall deposit, in same-day funds to an account at a bank designated by the Clearing House, an amount in the minimum-fluctuation currency of Turkish Lira equal to the contract value based on the applicable settlement price on the last day of trading.

738. FOREIGN CURRENCY SELLER'S DUTIES

738.C. Physical Delivery U.S. Dollar/Turkish Lira ~~and Euro/Turkish Lira Contracts~~

The clearing member representing a customer making delivery of a Physical Delivery U.S.

Dollar/Turkish Lira ~~or Euro/ Turkish Lira~~ Contract, in liquidation of his position shall, no later than 10:00 a.m. on the last day of trading, present to the Clearing House a Seller's Non-CLS Delivery Commitment for U.S. Dollar/Turkish Lira ~~or Euro/ Turkish Lira~~ Contracts. In addition, by 1:00 p.m. on the first day preceding the delivery day that is a business day common to the Exchange, Chicago banks and New York City banks, the clearing member shall either deposit, or present a Bank Order to Pay, an amount equal to the trading unit of U.S. Dollars for the U.S. Dollar/Turkish Lira Contract ~~or Euro for the Euro/ Turkish Lira Contract~~. Such deposit shall be in the form of same-day funds to an account at a bank designated by the Clearing House. The Bank Order to Pay shall be in a form approved by the Clearing House, and shall promise to pay same-day funds on the delivery day. The Seller shall have made all provisions necessary to receive delivery of the minimum-fluctuation currency (Turkish Lira) within the country of issuance. The Seller's clearing member shall be responsible for delivering the trading unit currency (~~either U.S. Dollars or Euro as appropriate~~) on the delivery date to a bank designated by the Clearing House. The Exchange reserves the right to eliminate the requirement for sellers to post a Bank Order to Pay in the event that such requirement is no longer deemed necessary to secure the delivery.

Subject to the preceding two paragraphs, if the Seller's Non-CLS Delivery Commitment for U.S. Dollar/Turkish Lira ~~or Euro/ Turkish Lira~~ Contracts is received later than 10:00 a.m. on the last day of trading, but not later than 1:00 p.m. on the same day, the seller's clearing member shall be assessed a fine on a per-contract basis, the amount to be determined by Exchange staff. Any deliveries memoranda or instructions received subsequent to 1:00 p.m. on the same day, shall be deemed a delivery obligation failure and acted upon in accordance with Rule 743.B.

740.

PAYMENTS

The Clearing House shall designate a bank in each foreign country into which foreign currency shall be delivered. These banks shall notify the Clearing House when foreign currency funds have been received. In the case of Currency Contracts, the foreign currency delivery for each customer shall equal the net short value of positions in that foreign currency. Values for positions in contracts with minimum fluctuations denominated in U.S. dollars shall be the contract size. Values for positions in contracts with minimum fluctuations in foreign currency shall be the contract value based on the settlement price on the last day of trading. In the case of Currency Contracts, the Clearing House shall, promptly after receipt of notification that foreign currency funds have been received, transfer the U.S. dollar funds previously deposited by the foreign currency buyer's clearing member to the account of the foreign currency seller's clearing member.

For the U.S. Dollar/Turkish Lira ~~and Euro/ Turkish Lira~~ Contracts, ~~respectively~~, the Clearing House shall designate a bank in the U.S. ~~and the European Union~~ into which the trading unit currency (~~respectively, U.S. Dollars or Euro~~) shall be delivered. These banks shall notify the Clearing House when the trading unit currency funds have been received. ~~In the case of these Currency Contracts, the U.S. Dollar or Euro delivery for each selling customer shall equal the net short value of positions in this currency/these currencies.~~ Values for buyer's positions in contracts with minimum fluctuations in Turkish Lira shall be the contract value based on the settlement price on the last day of trading (settlement price times contract size per contract). ~~In the case of U.S. Dollar/ Turkish Lira and Euro/ Turkish Lira Contracts, the Clearing House shall, promptly after receipt of notification that Turkish Lira funds have been received, transfer the U.S. dollar or Euro funds, respectively, that were previously deposited by the seller's clearing member to the account of the buyer's clearing member.~~

742.

DELIVERY NETTING

742.B. Non-CLS Delivered Currency Futures Contracts

To facilitate spread trading between currency products where positions held to termination

create offsetting currency payment obligations, the Clearing House may to the extent possible physical delivery payment obligations by clearing member customer by currency, in accordance with the procedures outlined in the Clearing House Manual of Operations. Clearing members desiring netting of obligations may only net payment obligations that arise from positions belonging to the same beneficial account owner, and shall be required to submit a Delivery Netting Request form, which identifies the final positions and net currency payments of a customer requesting delivery netting, to the Clearing House by 11:00 a.m. on the last day of trading. For U.S. Dollar/Canadian Dollar, E-micro U.S. Dollar/Canadian Dollar, or U.S. Dollar/Turkish Lira ~~or Euro/ Turkish Lira~~ Contracts only, such Delivery Netting Request form shall be submitted to the Clearing House by 10:00 a.m. on the last day of trading.

Clearing members may also net delivery obligations within a given currency following the last day of trading in such eligible currency product, except for U.S. Dollar/Canadian Dollar, E-micro U.S. Dollar/Canadian Dollar, or U.S. Dollar/Turkish Lira ~~or Euro/ Turkish Lira~~ Contracts. Clearing members may net delivery obligations across all accounts belonging to the same beneficial account owner.

Clearing members are prohibited from netting open positions across customer accounts while a currency contract remains eligible for trading on the Exchange.

Clearing members shall be required to submit a Delivery Netting Request, which identifies the final positions and net currency delivery obligations to the Clearing House by 11:00 a.m. (10:00 a.m. for U.S. Dollar/Canadian Dollar, E-micro U.S. Dollar/Canadian Dollar, or U.S. Dollar/Turkish Lira ~~or Euro/ Turkish Lira~~ Contracts), on the last day of trading, in accordance with the procedures outlined in the Clearing House Manual of Operations.

Appendix 6

**Rule Amendments to
Position Limit, Position Accountability, and Reportable Level Table in
Chapter 5 of the CME Rulebook**

(effective immediately)

(attached under separate cover)

Appendix 7

**Rule Amendments to
Position Limit, Position Accountability and Reportable Level Table
in Chapter 5 of the CME Rulebook**

(Effective close of business September 18, 2018)

(under separate cover)