SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): 16-456

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

Filing as a: ☒ **DCM** ☐ **SEF** ☐ **DCO** ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): November 10, 2016 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of October 31, 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:

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: See filing. **Rule Numbers:** See filing.

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

November 10, 2016

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: 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. 16-456

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 October 31, 2016.

On Tuesday, November 1, 2016, the Exchange made non-substantive, administrative amendments to CME Rulebook Chapters 403A and 405A. The amendments corrected typographical errors. A copy of the amended Rulebook Chapters is attached hereto, in blackline format, as Exhibit A.

On Wednesday, November 2, 2016, the Exchange made non-substantive, administrative amendments to the CME Rulebook Chapter 5 Table to remove spot limits which were applicable through the October 2016 contract for Dairy Spot Futures. A copy of the amended Table is attached under separate cover, in blackline format, as Exhibit B.

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

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – Amended CME Rulebook Chapters 403A and 405A (blackline format)
Exhibit B – Amended CME Rulebook Chapter 5 Table (blackline format)

300 Vesey Street New York, NY 10282 T 212 299 2200 F 212 299 2299 christopher.bowen@cmegroup.com cmegroup.com

<u>EXHIBIT A</u>

CME Rulebook

(additions <u>underlined</u>)

Chapter 403A

Options on CME Degree Days Index Futures

403A01.C. Minimum Fluctuations
The price of an option shall be quoted in terms of the respective CME Degree Days Index. Each index point represents $20. For example, a quote of 2 index points represents $40. The minimum fluctuation shall be <u>1.0 HDD or</u> 1.0 CDD (also known as one tick), equal to $20.

403A01.D. [Reserved]

403A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Degree Days Index futures contract. Eligible exercise prices shall also be at intervals of 1 index point (e.g., 710, 711, 712, etc.). At the commencement of option trading in a contract month, the eligible put and call options are at intervals of 1 index point in a range of 0 to 1500 index points for CDD months <u>and a range of 0 to 3200 index points for HDD months</u> upon demand evidenced in the options pit. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

Chapter 405A

Options on CME Seasonal Strip Degree Days Index Futures

405A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CME Seasonal Strip Degree Days Index. Each index point represents $20. For example, a quote of 2 index points represents $40. The minimum fluctuation shall be <u>1.0 HDD or</u> 1.0 CDD (also known as one tick), equal to $20.

405A01.D. [Reserved]

405A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Seasonal Strip Degree Days Index futures contract. Eligible exercise prices shall be at intervals of 1 CME Seasonal Strip Degree Days Index point (e.g., 4510, 4511, 4512, etc.).

At the commencement of options trading in a contract month, the eligible put and call options are at intervals of 1 index point in a range of 0 to 7500 index points for the CDD season <u>and a range of 0 to 16,000 index points for the HDD season</u> upon demand evidenced in the options pit. New options may be listed for trading up to and including the termination of trading.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

EXHIBIT B

CME Rulebook Chapter 5 Table
Dairy Spot Futures

(deletions ~~overstruck~~)

(attached under separate cover)