



Jason Silverstein  
Executive Director and Associate General Counsel  
Legal Department

June 16, 2014

**VIA E-MAIL**

Ms. Melissa Jurgens  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**RE: SUPPLEMENTAL SUBMISSION: CFTC Regulation 40.6(a) Self-certification: CME Clearing Advisory Notice Expanding Collateral Program to Include Additional Exchange-Traded Funds  
CME Clearing Submission No. 14-220S**

Dear Ms. Jurgens:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), Chicago Mercantile Exchange Inc. (“CME”) is providing supplemental information to CME Submission No. 14-220 dated June 10, 2014, in which CME notified the Commission that it was expanding its collateral program for Base Guaranty Fund Products to include additional Exchange Traded Funds (“ETFs”), to be effective Tuesday, June 24, 2014.

In this supplemental submission, CME is providing the Commission with a list of the proposed ETFs to be added, as Appendix A hereto.

Pursuant to Section 5c(c) of the Commodities Exchange Act (“CEA”) and CFTC Regulation 40.6(a), CME certifies that the proposed program expansion complies with the CEA and regulations thereunder. There were no substantive opposing views to this proposal.

Notice of this submission has been concurrently posted on CME Group’s 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) 299-2228 or via e-mail at [Jason.Silverstein@cmegroup.com](mailto:Jason.Silverstein@cmegroup.com). Alternatively, you may contact Sean Downey at (312) 930-8167 or [Sean.Downey@cmegroup.com](mailto:Sean.Downey@cmegroup.com). Please reference our CME Submission No. 14-220S in any related correspondence.

Sincerely,

/s/ Jason Silverstein  
Executive Director & Associate General Counsel

Attachment: Appendix A – Proposed ETFs to be Added

## **APPENDIX A**

### **ADDITIONAL SUPPLEMENTAL INFORMATION**

<b>TICKER</b>	<b>NAME</b>
SPY US	SPDR S&P 500 ETF TRUST
IWM US	ISHARES RUSSELL 2000 ETF
QQQ US	POWERSHARES QQQ TRUST SERIES
XLU US	UTILITIES SELECT SECTOR SPDR
IYR US	ISHARES US REAL ESTATE ETF
XLI US	INDUSTRIAL SELECT SECT SPDR
XLE US	ENERGY SELECT SECTOR SPDR
XLV US	HEALTH CARE SELECT SECTOR
XLK US	TECHNOLOGY SELECT SECT SPDR
XLP US	CONSUMER STAPLES SPDR
XLY US	CONSUMER DISCRETIONARY SELT
DIA US	SPDR DJIA TRUST
XLB US	MATERIALS SELECT SECTOR SPDR
XOP US	SPDR S&P OIL & GAS EXP & PR
IVV US	ISHARES CORE S&P 500 ETF
VNQ US	VANGUARD REIT ETF
VTI US	VANGUARD US TOTAL STOCK MKT
IBB US	ISHARES NASDAQ BIOTECHNOLOGY
LQD US	ISHARES IBOX INVESTMENT GRA
BND US	VANGUARD TOTAL BOND MARKET
AGG US	ISHARES CORE U.S. AGGREGATE
VOO US	VANGUARD S&P 500 ETF
REM US	ISHARES MORTGAGE REAL ESTATE
BSV US	VANGUARD SHORT-TERM BOND ETF