

**SUBMISSION COVER SHEET**

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

**Registered Entity Identifier Code (optional):** 16-156

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

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

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 05/03/2016    **Filing Description:** Availability of S&P GSCI™ Commodity Index Futures Contract for Submission for Clearing via CME ClearPort

**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:** 401

**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:**

**Rule Numbers:**



Christopher Bowen  
 Managing Director and Chief Regulatory Counsel  
 Legal Department

May 3, 2016

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
 Office of the Secretariat  
 Commodity Futures Trading Commission  
 3 Lafayette Center  
 1155 21<sup>st</sup> Street N.W.  
 Washington, DC 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Availability of S&P GSCI™ Commodity Index Futures Contract for Submission for Clearing via CME ClearPort. CME Submission No. 16-156**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) hereby notifies the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it shall make the S&P GSCI™ Commodity Index Futures contract (CME Rulebook Chapter: 401; Clearing Code: GI; CME Globex Code: GI) (the “Contract”) available for submission for clearing via CME ClearPort, effective on Sunday, May 22, 2016, for trade date Monday, May 23, 2016.

The Contract is currently available for trading on the CME Globex electronic trading platform (“CME Globex”). The Exchange is adding the CME ClearPort venue to the Contract to support the submission of trades for clearing to the Exchange. Please note that this action does not change any previously approved trade types of strategies, nor does it change any products listed for trading on CME.

CME ClearPort hours are Sunday through Friday, 5:00 p.m. to 4:00 p.m. Chicago time (CT), with a one-hour break Monday through Thursday, beginning at 4:00 p.m. CT.

Exchange fees are published at [http://www.cmegroup.com/company/files/CME\\_Fee\\_Schedule.pdf](http://www.cmegroup.com/company/files/CME_Fee_Schedule.pdf). Exchange fees pertinent to the actions certified herein, including surcharges per contract for ex-pit transactions and clearing fees per contract, are as follows:

		Equity Index Futures
Individual Members		
Clearing Equity Member Firms	EFP EFR Block	\$2.05
Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries	Exercise Assign Future From	\$0.35
Rule 106.I Member Firms & Rule 106.I Qualified Affiliates		
Rule 106.S Member Approved Funds		
Rule 106.D Lessees		
Rule 106.F Employees	EFP EFR Block	\$2.28
	Exercise Assign Future From	\$0.58
Rule 106.H and 106.N Firms		
Clearing Non-Equity Member Firms	EFP EFR Block	\$2.43
	Exercise Assign Future From	\$0.73
CBOE Members		
	EFP EFR Block	\$2.55
	Exercise Assign Future From	\$0.85
Non-Members (Including: Latin American Commercial Incentive Program (LACIP) Participants & CTA/Hedge Fund Incentive Program Participants)		
	EFP EFR Block	\$2.65
	Exercise Assign Future From	\$0.95

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified the following Core Principles as being potentially impacted:

Core Principle 4 – Prevention of Market Disruption

The Exchange has the capacity to detect abnormal price movements and unusual trading volumes, including such abnormal price movements or trading volumes as may be associated with bilaterally negotiated trades, and it holds the authority to take remedial action as appropriate.

Core Principle 7 – Availability of General Information

The Exchange shall publish the details of actions certified herein by issuing a Special Executive Report (“SER”), which shall be made timely and publicly available on the Exchange website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments described herein comply 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 CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you require any additional information regarding this action, please contact me at 212-299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel