

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-335

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

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/06/2016 **Filing Description:** Rule Amendments to Enable BTIC Transactions in CME E-mini Standard and Poor's MidCap 400 Stock Price Index® Futures Contracts on the CME Globex Electronic Trading Platform

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: See filing.

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

September 6, 2016

VIA ELECTRONIC PORTAL

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

Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Rule Amendments to Enable BTIC Transactions in CME E-mini Standard and Poor’s MidCap 400 Stock Price Index[®] Futures Contracts on the CME Globex Electronic Trading Platform. CME Submission No. 16-335

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) hereby notifies the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying amendments to the E-mini Standard and Poor’s MidCap 400 Stock Price Index Futures contract (CME Rulebook Chapter: 362; Clearing Code: ME; CME Globex Code: EMD, BTIC Code: EMT) (the “Contract”) to enable Basis Trade at Index Close (“BTIC”) transactions in the Contract on the CME Globex electronic trading platform (“CME Globex”), effective Sunday, September 25, 2016 for trade date Monday, September 26, 2016.

BTIC trading in the Contract is permitted at present only through privately negotiated block transactions executed in accordance with CME Rule 526 and CME Rule 36206.A. Under the rule amendment certified herein, BTIC transactions may be executed on CME Globex during trading hours as shown in Exhibit 1, subject to Exchange fees as shown in Exhibit 2.

Exhibit 1 -- CME Globex Trading Hours for BTIC Trading in the Contract

Sun-Fri, 6:00 p.m. - 5:00 p.m. New York Time (“ET”) (5:00 p.m. - 4:00 p.m. Chicago Time (“CT”))

subject to daily trading halts at

Mon-Fri, 4:15 p.m. - 4:30 p.m. ET (3:15 p.m. - 3:30 p.m. CT) and
 Mon-Thurs, 5:00 p.m. - 6:00 p.m. ET (4:00 p.m. - 5:00 p.m. CT)

Exhibit 2 -- Exchange Fees

Membership	Venue / Fee Type	Applicable Fee (\$ per contract)
Individual Members Clearing Equity Member Firms Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Member Firms & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	Delivery	0.09
	CME Globex	0.35
	CME Globex – BTIC	1.84
	EFPI EFR Block	1.84
	Exercise Assign Future From	0.14
Rule 106.D Lessees Rule 106.F Employees	Delivery	0.21
	CME Globex	0.47
	CME Globex - BTIC	1.96

	EFP EFR Block	1.96
	Exercise Assign Future From	0.26
Rule 106.R Electronic Corporate Member <i>(For other than CME Globex - See Non-Members)</i>	CME Globex	0.50
	CME Globex - BTIC	2.14
	Delivery	0.39
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	CME Globex	0.50
	CME Globex - BTIC	2.14
	EFP EFR Block	2.14
	Exercise Assign Future From	0.44
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants <i>(For other than CME Globex - See Non-Members)</i>	CME Globex	0.51
	CME Globex - BTIC	2.16
Central Bank Incentive Program (CBIP) Participants Emerging Markets Bank Incentive Program (EMBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants Latin American Proprietary Trading Incentive Program (LAPTIP) Participants <i>(For other than CME Globex - See Non-Members)</i>	CME Globex	0.76
	CME Globex - BTIC	2.15
	Delivery	0.35
CBOE Members <i>(For S&P Products Only; For All Other Products - See Non-Members)</i>	CME Globex - Outrights	1.12
	CME Globex - Spreads	0.70
	CME Globex - BTIC	2.10
	EFP EFR Block	2.10
	Exercise Assign Future From	0.40
Members Trading Outside of Division <i>(For other than CME Globex During ETH - See Non-Members)</i>	CME Globex - ETH Only	0.66
	Delivery	0.40
Non-Members <i>(Including: Latin American Commercial Incentive Program (LACIP) Participants & CTA/Hedge Fund Incentive Program Participants)</i>	CME Globex - Outrights	1.17
	CME Globex - Spreads	0.75
	CME Globex - BTIC	2.15
	EFP EFR Block	2.15
	Exercise Assign Future From	0.45

The Exchange has reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and has 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 privately negotiated trades, and it holds the authority to take remedial action as appropriate.

Core Principle 7 – Availability of General Information

The Exchange shall advise the marketplace of the rule amendments certified herein by issuing a Special Executive Report, which shall be posted on the CME Group website.

Core Principle 8 – Daily Publication of Trading Information

The Exchange shall publish on its website, and through quote vendors, information in regard to the Contract, including daily trading volumes, open interest levels, and price information.

Core Principle 9 – Execution of Transactions

BTIC transactions in the Contract may be made through privately negotiated block trades and, through rule amendments certified herein, shall become executable on CME Globex, which provides for competitive and open execution of transactions, and affords the benefits of reliability and global connectivity.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments 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.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel