

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 17-441 (2 of 2)

Organization: The Board of Trade of the City of Chicago, Inc (“CBOT”)

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): November 21, 2017 Filing Description: Amendments to CME and CBOT Rule 588.H. (“Non-Reviewable Trading Ranges”) Table for Certain Basis Trade at Index Close (“BTIC”) on Certain Equity Futures Contracts

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- |                                     |                                     |            |
|-------------------------------------|-------------------------------------|------------|
| <input checked="" type="checkbox"/> | Certification                       | § 40.6(a)  |
| <input type="checkbox"/>            | Approval                            | § 40.5(a)  |
| <input type="checkbox"/>            | Notification                        | § 40.6(d)  |
| <input type="checkbox"/>            | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/>            | SIDCO Emergency Rule Change         | § 40.10(h) |

Rule Numbers: See filing.

**New Product**

Please note only ONE product per Submission.

- |                          |                                       |            |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification                         | § 40.2(a)  |
| <input type="checkbox"/> | Certification Security Futures        | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class              | § 40.2(d)  |
| <input type="checkbox"/> | Approval                              | § 40.3(a)  |
| <input type="checkbox"/> | Approval Security Futures             | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission                       | § 39.5     |

Official Product Name:

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- |                          |   |                      |
|--------------------------|---|----------------------|
| <input type="checkbox"/> | Certification   | § 40.6(a)            |
| <input type="checkbox"/> | Certification Made Available to Trade Determination     | § 40.6(a)            |
| <input type="checkbox"/> | Certification Security Futures                          | § 41.24(a)           |
| <input type="checkbox"/> | Delisting (No Open Interest)                            | § 40.6(a)            |
| <input type="checkbox"/> | Approval  | § 40.5(a)            |
| <input type="checkbox"/> | Approval Made Available to Trade Determination          | § 40.5(a)            |
| <input type="checkbox"/> | Approval Security Futures                               | § 41.24(c)           |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | “Non-Material Agricultural Rule Change”                 | § 40.4(b)(5)         |
| <input type="checkbox"/> | Notification  | § 40.6(d)            |

Official Name(s) of Product(s) Affected:

November 21, 2017

**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 Amendments to CME and CBOT Rule 588.H. (“Non-Reviewable Trading Ranges”) Table for Basis Trade at Index Close (“BTIC”) on Certain Equity Futures Contracts. CBOT Submission No. 17-441 (2 of 2)**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME”) and The Board of Trade of the City of Chicago, Inc. (“CBOT”) (collectively, the “Exchanges”) hereby notify the Commodity Futures Trading Commission (“CFTC” or “Commission”) that they are self-certifying amendments to CME and CBOT Rule 588.H. (“Non-Reviewable Trading Ranges”) table (the “Table”) for Basis Trade at Index Close (“BTIC”) on certain CME and CBOT equity index futures contracts in the table below (“the Contracts”) effective on Sunday, December 10, 2017, for trade date Monday, December 11, 2017.

Contract Title	CBOT Rulebook Chapter	CME Globex Commodity Code
BTIC on E-mini DJIA Futures	27	YMT
	CME Rulebook Chapter	
BTIC on E-mini Nasdaq-100 Futures	377	NQT
BTIC on E-mini S&P 500 Futures	358	EST
BTIC on E-mini S&P MidCap 400 Futures	362	EMT
BTIC on E-mini Russell 1000 Index Futures	383	R1T
BTIC on E-mini Russell 1000 Growth Index Futures	384	RGT
BTIC on E-mini Russell 1000 Value Index Futures	385	RVT
BTIC on E-mini® IPOX US Index Futures	392	IPT
BTIC on E-mini Russell 2000	393	RLT
BTIC on E-mini Russell 2000 Growth Index Futures	394	2GT
BTIC on E-mini Russell 2000 Value Index Futures	395	2VT
BTIC on S&P MLP Total Return Index Futures	389	SLT
BTIC on S&P 500 Total Return Futures	357	TRB
BTIC on S&P 500 Carry-Adjusted Total Return Futures	357A	CTB
BTIC on E-mini FTSE 100 Index Futures	387	FTT
BTIC on E-mini USD Denominated FTSE 100 Index Futures	386	FTB
BTIC on E-mini FTSE China 50 Index Futures	388	FTC
BTIC on E-mini® FTSE® Emerging Index Futures	391	EIT
BTIC on E-mini® FTSE® Developed Europe Index Futures	390	DVT

The amendments are being made to better align the corresponding CME Globex non-reviewable trading ranges with prevailing market conditions and to enable more effective application of the Exchange's trade cancellation policy pursuant to CME and CBOT Rules 588.H. The amendments are set forth in Exhibit A in blackline format.

The Exchanges reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA") and staff identified that the Contracts may have some bearing on the following Core Principles:

- Compliance with the Rules: The Exchanges shall continue its normal practice to establish, monitor, and enforce compliance with the rules of the contract markets for the Contracts including the terms and conditions of the Contracts' newly revised rules for CME Globex non-reviewable trading ranges.
- Prevention of Market Disruption: The amendments to the Table for the Contracts more effectively protect the market from large price fluctuations. The Exchanges believe that these amendments are consistent with this Core Principle requiring the Exchanges to maintain and promote an orderly market.
- Availability of General Information: The Exchanges will amend the Rulebooks accordingly on the effective date which is publicly available on the CME Group website. In addition, the Exchange will publish a Special Executive Report ("SER") to advise the marketplace of these amendments. The SER will also be posted on the CME Group website.
- Execution of Transactions: Amendments to the Table will further enable the Exchanges to continue its current practice of providing a competitive, open, and efficient market mechanism for executing transactions.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges hereby certify that the amendments comply with the Act, including all regulations under the Act. There were no substantive opposing views to this proposal.

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

Should you have any questions concerning the above, please contact the undersigned 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

Attachment: Exhibit A – CME Rulebook and CBOT Rulebook Rule 588.H. (Globex Non-Reviewable Trading Ranges") Table (blackline format)

**Exhibit A**  
**CME Rulebook and CBOT Rulebook Chapter 5**  
**Trading Qualifications and Practices**  
**Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table**

(additions are underlined; deletions are ~~overstruck~~)

Instrument Name	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
BTIC on E-mini Nasdaq-100 Futures	NQT	<del>12</del> <u>3</u> index points	<del>1200</del> <u>300</u>	<del>240</del> <u>60</u>
BTIC on E-mini S&P 500 Futures	EST	<del>6</del> <u>1.5</u> index points	<del>600</del> <u>150</u>	<del>120</del> <u>30</u>
BTIC on E-mini S&P MidCap 400 Futures	EMT	<del>4</del> <u>1</u> index points	<del>400</del> <u>100</u>	<del>80</del> <u>20</u>
BTIC on E-mini Russell 1000 Index Futures	R1T	<del>4</del> <u>1</u> index points	<del>400</del> <u>100</u>	<del>80</del> <u>20</u>
BTIC on E-mini Russell 1000 Growth Index Futures	RGT	<del>4</del> <u>1</u> index points	<del>400</del> <u>100</u>	<del>80</del> <u>20</u>
BTIC on E-mini Russell 1000 Value Index Futures	RVT	<del>4</del> <u>1</u> index points	<del>400</del> <u>100</u>	<del>80</del> <u>20</u>
BTIC on E-mini® IPOX US Index Futures	IPT	<del>4</del> <u>1</u> index points	<del>4000</del> <u>1000</u>	<del>80</del> <u>20</u>
BTIC on E-mini Russell 2000	RLT	<del>4</del> <u>1</u> index points	<del>400</del> <u>100</u>	<del>80</del> <u>20</u>
BTIC on E-mini Russell 2000 Growth Index Futures	2GT	<del>4</del> <u>1</u> index points	<del>400</del> <u>100</u>	<del>80</del> <u>20</u>
BTIC on E-mini Russell 2000 Value Index Futures	2VT	<del>4</del> <u>1</u> index points	<del>400</del> <u>100</u>	<del>80</del> <u>20</u>
BTIC on S&P MLP Total Return Index Futures	SLT	<del>24</del> <u>6</u> index points	<del>2400</del> <u>600</u>	<del>48</del> <u>12</u>
BTIC on S&P 500 Total Return Futures	TRB	<del>12</del> <u>3</u> index points	<del>1200</del> <u>300</u>	<del>120</del> <u>30</u>
BTIC on S&P 500 Carry-Adjusted Total Return Futures	CTB	<del>12</del> <u>3</u> index points	<del>1200</del> <u>300</u>	<del>120</del> <u>30</u>
BTIC on E-mini DJIA Futures	YMT	<del>60</del> <u>15</u> index points	<del>60</del> <u>15</u>	<del>60</del> <u>15</u>
BTIC on E-mini FTSE 100 Index Futures	FTT	<del>30.00</del> <u>7.5</u> index points	<del>3000</del> <u>750</u>	<del>120</del> <u>30</u>
BTIC on E-mini USD Denominated FTSE 100 Index Futures	FTB	<del>6.00</del> <u>1.5</u> index points	<del>600</del> <u>150</u>	<del>120</del> <u>30</u>
BTIC on E-mini FTSE China 50 Index Futures	FTC	<del>60</del> <u>15</u> index points	<del>60</del> <u>15</u>	<del>60</del> <u>15</u>
BTIC on E-mini® FTSE® Emerging Index Futures	EIT	<del>3.00</del> <u>.75</u> index points	<del>300</del> <u>75</u>	<del>30</del> <u>15</u>
BTIC on E-mini® FTSE® Developed Europe Index Futures	DVT	<del>3.00</del> <u>.75</u> index points	<del>300</del> <u>75</u>	<del>300</del> <u>75</u>