

FileSUBMISSION COVER SHEET

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Registered Entity Identifier Code (optional): 17-441 (1 of 2)

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 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

- 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

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:

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. CME Submission No. 17-441 (1 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.

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