

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-084

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

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 02/26/2015 **Filing Description:** Amendments to CME Rule 588.H (Globex Non-Reviewable Trading Ranges) for the E-mini CNX Nifty Index Futures and E-micro CNX Nifty Index Futures Contract

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|--------------------------|-------------------------------------|------------|
| <input 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:

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 checked="" 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: E-mini CNX Nifty Index Futures and E-micro CNX Index Futures

Rule Numbers: 588.H.

February 26, 2015

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 Rule 588.H. (Globex Non-Reviewable Trading Ranges) for the E-mini CNX Nifty Index Futures Contract and the E-micro CNX Index Futures Contract.
CME Submission No. 15-084**

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 CME Rule 588.H (Globex Non-Reviewable Trading Ranges) for the E-mini CNX Nifty Index Futures contract (Rulebook Chapter 381; Clearing, CME ClearPort, Globex Code: EMF) and E-micro CNX Nifty Index Futures contract (Rulebook Chapter 382; Clearing, CME ClearPort Code: II, Globex Code: MNF), effective on Sunday, March 15, 2015 for trade date Monday, March 16, 2015.

Currently, the Globex Non-Reviewable Ranges for the E-micro CNX Nifty Index Futures contract is 10 index points and for the E-mini CNX Nifty Index Futures contract it is 10 index points. In order to better align the Globex Non-Reviewable Ranges with prevailing market conditions, the E-micro CNX Nifty Index Futures contract will be amended to 40 index points and the E-mini CNX Nifty Index Futures contract range will be amended to 40 index points as illustrated in the table below.

Contract Title	Product Code	Current	Amended
E-micro CNX Nifty Index Futures	MNF	10 index points	40 index points
E-mini CNX Nifty Index Futures	EMF	10 index points	40 index points

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

- Availability of General Information: The Exchange will publish information on the contracts' specifications on the CME Group website, together with daily trading volume, open interest, and price information. Notice will be made of the contracts' amendments via the distribution of a Special Executive Report which will also be posted on the CME Group website.
- Daily Publication of Trading Information: Trading volume, open interest, and price information will be published daily on the Exchange's website and via quote vendors.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange 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 Exchange's 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

Attachment: Appendix A – CME Rulebook Chapter Amendments (blackline)

APPENDIX A

CME Rulebook

(Additions are underlined; Deletions are [bracketed] and ~~struck-through~~)

Chapter 5 Trading Qualifications and Practices

588.H. Globex Non-Reviewable Trading Ranges

US Index Futures (CME)	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
E-micro [S&P] CNX Nifty <u>Index</u> [(Nifty 50)] Futures	MNF	[10] <u>40</u> index points	[1000] <u>4000</u>	[20] <u>80</u>
E-mini [S&P] CNX Nifty (Nifty 50) <u>Index</u> Futures	EMF	[10] <u>40</u> index points	[1000] <u>4000</u>	[20] <u>80</u>