

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-081 (2 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): 03/04/2016 **Filing Description:** Amendments to CME Equity Index Futures and Options 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:

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: See filing.

Rule Numbers: See filing.

March 4, 2016

VIA ELECTRONIC PORTAL

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

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendments to CME Equity Index Futures and Options Contracts.
CME Submission No. 16-081 (2 of 2)**

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 CME Equity Index Futures and Options contracts (the "Contracts") listed below, effective on Sunday, March 20, 2016 for trade date Monday, March 21, 2016.

More specifically, the rule amendments will reduce the limit-bid/limit-offer monitoring interval, preceding the daily opening of trading on US primary listing exchanges to two (2) minutes (8:23 a.m. to 8:25 a.m. Chicago time (CT)) from the ten (10) minutes (8:15 a.m. to 8:25 a.m. CT). Similarly, the limit-bid/limit-offer monitoring interval incorporated into implementation of the price limit methodology for Contracts will be reduced to two (2) minutes from ten (10) minutes. The amendments are intended to more closely align the price limits for the Contracts with the primary securities market circuit breakers that trigger U.S. equity market market-wide trading halts.

Also at this time, the Exchange is also implementing other harmonizing and administrative amendments to Contracts. These amendments will, in no manner, impact the economic value of the Contracts. The CME Rulebook chapters are provided in Exhibit A in blackline format, which is attached under separate cover.

CME

- Chapter 351 Standard and Poor's 500 Stock Price Index™ Futures
- Chapter 351A Options on Standard and Poor's 500 Stock Price Index™ Futures
- Chapter 352 Nikkei Stock Average Futures
- Chapter 352A Options on Nikkei Stock Average Futures
- Chapter 352B Yen Denominated Nikkei Stock Average Futures
- Chapter 352C Options on Yen Denominated Nikkei Stock Average Futures
- Chapter 355 S&P 500/Growth Index Futures
- Chapter 356 S&P 500/Value Index Futures
- Chapter 358 E-mini Standard and Poor's 500 Stock Price Index Futures
- Chapter 358A Options on E-mini® Standard and Poor's 500 Stock Price Index Futures
- Chapter 359 E-mini NASDAQ 100 Index® Futures
- Chapter 359A Options on E-mini NASDAQ 100 Index® Futures
- Chapter 360 E-mini™ NASDAQ® Biotechnology Index Futures
- Chapter 362 E-mini Standard and Poor's Midcap 400® Stock Price Index Futures
- Chapter 362A Options on E-mini Standard & Poor's MidCap 400® Stock Price Index Futures
- Chapter 368 E-mini S&P Smallcap 600 Index™ Futures

- Chapter 368A Options on E-mini Standard and Poor's SmallCap 600 Stock Price Index Futures
- Chapter 369 E-mini Standard and Poor's Select Sector™ Stock Index Futures
- Chapter 370 E-mini Yen Denominated Nikkei Stock Average Index Futures
- Chapter 377 E-mini NASDAQ Composite Index Futures
- Chapter 383 E-mini® Russell 1000® Index Futures
- Chapter 384 E-mini® Russell 1000® Growth Index Futures
- Chapter 385 E-mini® Russell 1000® Value Index Futures
- Chapter 389 S&P MLP Total Return Index® Futures

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:

- Availability of General Information: The Exchange will publish information on the Contracts’ specification on its 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 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

Attachment: Exhibit A – CME Rulebook Chapter Amendments (attached under separate cover)

Exhibit A

CME Rulebook Chapter Amendments

(attached under separate cover)