

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 14-513

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 26, 2014 Filing Description: Weekly Notification of Product Terms and Conditions Amendments (Week of November 17, 2014)

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

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: One-Month Eurodollar Futures

Rule Numbers: CME Chapter 453



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

November 26, 2014

VIA ELECTRONIC PORTAL

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

RE: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Product Terms and Conditions Amendments. CME Submission No. 14-513

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(d), the Exchange submits this weekly notification of the following product terms and conditions amendments made effective during the week of November 17, 2014.

On Monday, November 17, 2014, the Exchange made administrative amendments to CME Rulebook Chapter 453 (One-Month Eurodollar Futures) to remove references to the three-month rate which were inadvertently included in the final settlement price. Amendments to CME Rulebook Chapter 453 are attached hereto as Exhibit A, with additions underlined and deletions ~~overstruck~~.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at Christopher.Bowen@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – CME Rulebook Amendments (blackline format)

EXHIBIT A

(additions underlined and deletions ~~overstruck~~)

CME Rulebook

Chapter 453

One-Month Eurodollar Futures

45303. SETTLEMENT PROCEDURES

Delivery shall be by cash settlement.

45303.A. Final Settlement Price

The final settlement price of an expiring contract shall be 100 minus the one~~three~~-month Eurodollar interbank time deposit rate, determined at the ICE LIBOR setting administered by ICE Benchmark Administration Limited, as first released on the second London bank Business Day immediately preceding the third Wednesday of the contract's named month of delivery. The value of such ~~one~~three-month Eurodollar interbank time deposit rate shall be rounded to the nearest 1/10,000th of a percentage point per annum. Tie values, i.e., any such values ending in 0.00005, shall be rounded up. For example, a ~~one~~Three-Month ICE LIBOR fixing value of 8.65625 percent would be rounded up to 8.6563 percent, and then subtracted from 100 to determine a contract final settlement price of 91.3437.