

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-170

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 05/18/2015 **Filing Description:** Delisting of E-mini CNX Nifty Index Futures Contract

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: E-mini CNX Nifty Index Futures

Rule Numbers: CME Rule Chapter 381; CME Rule 559

May 18, 2015

VIA ELECTRONIC PROTAL

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 of the Delisting of E-mini CNX Nifty Index Futures Contract.
CME Submission No. 15-170**

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 the delisting of the E-mini CNX Nifty Index Futures contract (the "Contract"), effective immediately, as set forth in the table below:

Contract Title	CME Rulebook Chapter	Ticker Symbol	Commodity Code
E-mini CNX Nifty Index Futures	381	EMF	EMF

The Contract will be delisted from CME Globex and CME ClearPort, the venues on which it was listed. There is no open interest in the Contract.

The respective terms, conditions, and rules related to the Contract set forth in the product chapter in CME Rulebook, the Position Limit, Position Accountability and Reportable Level Table ("Table") located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the CME Rulebook have been deleted from the CME Rulebook and from the CME Group website.

As a result of this delisting and also effective immediately, the Exchange will amend the Table such that the E-mini CNX Nifty Index Futures contract (CME Rulebook Chapter 382; Ticker Symbol MNF; Commodity Code: Il) (formerly, E-micro CNX Nifty Index Futures contract) will aggregate into itself. In addition, the product (Commodity Code: Il) will aggregate into itself as a result of the delisting, the all month limit is begin adjusted (not changed) such that the limit is reflect to contact equivalent size of the new parent contract (See Appendix A: Position Limit Table in Chapter 5 of the CME Rulebook (attached under separate cover)).

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:

- Emergency Authority: As there is no open interest in the Contract subject to this action, no market disruption ensues from their delisting.

- 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.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delisting complies 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

Attachments:

Appendix A – Position Limit Table in Chapter 5 of the CME Rulebook (attached under separate cover)
Appendix B – CME Rulebook Chapter 381 E-mini CNX Nifty Index Futures (blackline format)

APPENDIX A

Position Limit Table in Chapter 5 of the CME Rulebook

(attached under separate cover)

APPENDIX B

CME Rulebook

Chapter 381 E-mini CNX Nifty Index Futures

~~38100. SCOPE OF CHAPTER~~

~~This chapter is limited in application to E-mini CNX Nifty Index futures. In addition to this chapter, E-mini CNX Nifty Index futures shall be subject to the general rules and regulations of the Exchange as applicable.~~

~~For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.~~

~~38101. COMMODITY SPECIFICATIONS~~

~~Each E-mini CNX Nifty Index futures contract shall be valued at \$10.00 times the CNX Nifty Index.~~

~~38102. TRADING SPECIFICATIONS~~

~~38102.A. Trading Schedule~~

~~Futures contracts shall be scheduled for trading during such hours and for delivery in such months as may be determined by the Exchange.~~

~~38102.B. Trading Unit~~

~~The unit of trading shall be 10.00 USD times the E-mini CNX Nifty Index.~~

~~38102.C. Price Increments~~

~~Bids and offers shall be quoted in terms of the E-mini CNX Nifty Index. The minimum fluctuation of the futures contract shall be 0.5 index points, equivalent to 5.00 USD per contract.~~

~~38102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~38102.E. [Reserved]~~

~~38102.F. [Reserved]~~

~~38102.G. Termination of Trading~~

~~Futures trading shall terminate at the close of trading at the National Stock Exchange (NSE) on the day of determination of the Final Settlement Price.~~

~~38102.H. [Reserved]~~

~~38102.I. Price Limits, Trading Halts, and/or Trading Hours~~

~~For the purpose of this rule, the primary contract shall be defined as the nearby E-micro CNX Nifty Index futures contract month.~~

~~**Price Limits:** There shall be Price Limits corresponding to 10.0%, 15.0% and 20.0% of the Reference Price.~~

~~When the primary futures contract is limit bid at the 10.0% Price Limit above the previous day's settlement price, or limit offered at the 10.0% Price Limit below the previous day's settlement price, a~~

~~10-minute period shall commence. If the primary futures contract remains limit bid or limit offered at the end of the 10 minute period at the same 10.0% Price Limit, trading shall halt for a period of two minutes, after which time the market shall reopen. The 15.0% Price Limit shall apply following such reopening.~~

~~When the primary futures contract is limit bid at the 15.0% Price Limit above the previous day's settlement price, or limit offered at the 15.0% Price Limit below the previous day's settlement price, a 10-minute period shall commence. If the primary futures contract remains limit bid or limit offered at the end of the 10 minute period at the same 15.0% Price Limit, trading shall halt for a period of two minutes, after which time the market shall reopen. The 20.0% Price Limit shall apply following such reopening.~~

~~The maximum daily limit is 20 percent. Trading can only occur at or below the 20.0% Price Limit above the previous day's settlement price, and at or above the 20.0% Price Limit below the previous day's settlement price.~~

~~There shall be no Price Limits on the Last Trading Day of the expiring contract.~~

~~The Reference Price is the closing price of the underlying index on the last Business Day of the preceding month. The Daily Price Limit shall be announced prior to the opening of trading in each calendar month. The Daily Price Limit shall be determined based on the closing price of the underlying index on the last Business Day of the preceding month, as follows.~~

10.0% Price Limit	equals	10% of the Reference Price rounded down to nearest integral multiple of 10 index points
15.0% Price Limit	equals	1.5 times the 10.0% Price Limit
20.0% Price Limit	equals	2 times the 10.0% Price Limit

38103. SETTLEMENT PROCEDURES

~~Delivery under the E-mini CNX Nifty Index Futures contract shall be by cash settlement.~~

38103.A. Final Settlement Price

~~The Final Settlement Price shall be based on the final settlement price of the CNX Nifty Index futures at National Stock Exchange (NSE).~~

38103.B. Final Settlement

~~Clearing members holding open positions in E-mini CNX Nifty Index futures contracts at the time of termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

38104. [RESERVED]

38105. 06. [RESERVED]

(End Chapter 381)

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 381

~~IISL has licensed the CNX Nifty Index to the Licensee. IISL shall not have any liability for any damages, claims, losses or expenses caused by any errors or delays in calculating or disseminating the CNX Nifty Index.~~

~~IISL does not guarantee the accuracy and/or completeness of the CNX Nifty Index or any data included therein. IISL makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the CNX Nifty Index or any data included therein in connection with the trading of futures contracts, options on futures contracts or any other use. IISL makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the CNX Nifty Index or any data included therein. Without limiting any of the foregoing, in no event shall IISL have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.~~