

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 15-458

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

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

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 11/19/15 **Filing Description:** Amendments to the E-mini USD Denominated FTSE 100 Index Futures and E-mini FTSE 100 Index 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:**

**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:** E-mini FTSE100 Index Futures and E-mini USD Denominated FTSE100 Index Futures

**Rule Numbers:** CME Rulebook Chapters: 38603.A, 38702.G, 38703.A

November 19, 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 the E-mini USD Denominated FTSE 100 Index Futures and E-mini FTSE 100 Index Futures Contracts.  
CME Submission No. 15-458**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it will amend Rule 38603.A. (“Final Settlement Price”) of the E-mini USD Denominated FTSE 100 Index Futures contract (Rulebook Chapter 386; Commodity Code: FTU). Also at this time, the Exchange will amend Rules 38702.G. (“Termination of Trading”) and 38703.A. (“Final Settlement Price”) of the E-mini FTSE 100 Index Futures contract (Rulebook Chapter 387; Commodity Code: FT1), to be effective on Sunday, December 6, 2015 for trade date Monday, December 7, 2015.

The amendments are intended to clarify the final settlement price source for the contracts. The amendment to the time for the termination of trading on expiry date to 10:30 a.m. London time for the E-mini FTSE 100 Index Futures contract is intended to align with the marketplace for contracts based on the Index that are denominated in GBP.

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 change of these contracts may have some bearing on the following Core Principles:

- Contracts Not Readily Subject to Manipulation: The Exchange believes that the amendments are consistent with this Core Principle requiring the Exchange to maintain and promote orderly markets.
- Availability of General Information: The Exchange will amend the CME rulebook accordingly on the effective date which is publically 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.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments of these contract rules 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>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Appendix 1 – Amendments to CME Rulebook Chapters 386 and 387

## Appendix 1

### CME Rulebook

(Additions are **bold underlined**; deletions are ~~struck through~~.)

#### Chapter 386

#### E-mini USD Denominated FTSE 100 Index Futures

##### **38603.A. Final Settlement Price**

For a futures contract for a given delivery month, the Final Settlement Price shall be determined on the third Friday of such delivery month, and shall be ~~equal to the Index for the third Friday of such delivery month~~ **made on the basis of the corresponding London Stock Exchange ("LSE") Exchange Delivery Settlement Price for that day.**

If the Index is not scheduled to be published on the third Friday of such delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.

#### Chapter 387

#### E-mini FTSE 100 Index Futures

##### **38702.G. Termination of Trading**

Trading in expiring futures shall terminate at ~~the regularly scheduled start of trading on the London Stock Exchange Main Market~~ **10:30 a.m. London time** on the Business Day scheduled for determination of the Final Settlement Price (Rule 38703.A.) for such futures.

##### **38703.A. Final Settlement Price**

For a futures contract for a given delivery month, the Final Settlement Price shall be determined on the third Friday of such delivery month, and shall be ~~equal to the Index for the third Friday of such delivery month~~ **made on the basis of the corresponding London Stock Exchange ("LSE") Exchange Delivery Settlement Price for that day.**

If the Index is not scheduled to be published on the third Friday of such delivery month, then such Final Settlement Price shall be scheduled for determination on the first preceding Business Day on which the Index is scheduled to be published.