



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

October 17, 2012

VIA E-MAIL

Ms. Sauntia Warfield
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**RE: SUPPLEMENTAL SUBMISSION CME Submission No. 12-334S:
Additional Supplemental Information Relating to the CME E-micro
S&P CNX Nifty Futures Market Making Program.
Subject to a Freedom of Information Act Protection**

Dear Ms. Warfield:

Previously, pursuant to Submission No. 12-334 dated October 17, 2012, the Chicago Mercantile Exchange Inc. ("CME" or the "Exchange") notified the Commodity Futures Trading Commission ("Commission") that it planned to implement a CME E-micro S&P CNX Nifty Futures Market Making Program ("Program").

In this letter, the Exchange is providing the Commission with certain additional information related to the incentives under the Program. The additional supplemental information is provided in Appendix A, for which a request for confidential treatment and detailed written justification is being simultaneously submitted to the Commission. A copy of that request for confidential treatment and detailed written justification is included with this supplemental filing.

CME certifies that the Program complies with the Commodity Exchange Act and the regulations thereunder. A concise explanation and analysis of the operation, purpose and effect of the Program was provided in Submission No. 12-334. There were no substantive opposing views to this Program.

The Exchange certifies that a description of 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 submission, please contact Robert Lev at 312-930-3019 or via e-mail at robert.lev@cmegroup.com, or contact me at 212-299-2200. Please reference our CME Submission No. 12-334S in any related correspondence.

Sincerely,

/s/ Christopher Bowen
Managing Director, Chief Regulatory Counsel

Attachments



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

October 17, 2012

**CONFIDENTIAL TREATMENT
REQUESTED**

VIA E-MAIL AND OVERNIGHT MAIL

Stacy Easter
Paralegal Specialist
FOIA Compliance Office
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: FOIA Confidential Treatment Request

Dear Ms. Easter:

By e-mail dated today, October 17, 2012, the Chicago Mercantile Exchange Inc. ("CME" or the "Exchange") submitted a supplemental rule certification filing (submission No. 12-334S) to the Commodity Futures Trading Commission (the "Commission"). This supplemental filing includes an appendix ("Appendix A"), which is attached.

Pursuant to Sections 8 and 8(a) of the Commodity Exchange Act ("CEA"), as amended, and Commission Regulation 145.9(d), CME requests confidential treatment of Appendix A, on the grounds that Appendix A contains confidential commercial information of the submitter (CME). A detailed written justification supporting this request is attached hereto as Exhibit 1. Pursuant to Commission Regulation 145.9(d)(5), CME requests that confidential treatment be maintained for Appendix A until further notice from CME. We also request that the Commission notify the undersigned immediately after receiving any FOIA request for said Appendix A or any other court order, subpoena or summons for same.

Finally, we request that we be notified in the event the Commission intends to disclose such Appendix A to Congress or to any other governmental agency or unit pursuant to Section 8 of the CEA. CME does not waive its notification rights under Section 8(f) of the CEA with respect to any subpoena or summons for such Appendix A.

Please contact the undersigned at (212) 299-2200 should you have any questions concerning this letter.

Sincerely,

/s/Christopher Bowen
Managing Director and Regulatory Counsel

Enclosure