



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

December 13, 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

CONFIDENTIAL TREATMENT  
REQUESTED

**RE: SUPPLEMENTAL SUBMISSION CME Submission No.12-455S:  
Additional Supplemental Information Relating to the Nikkei 225  
Index Yen Futures Volume Incentive Program. Subject to a Freedom  
of Information Act Protection.**

Dear Ms. Warfield:

Previously, pursuant to Submission No. 12-455 dated December 13, 2012, the Chicago Mercantile Exchange Inc. ("CME," or the "Exchange,") notified the Commodity Futures Trading Commission ("Commission") that it planned to implement the Nikkei 225 Index Yen Futures Volume Incentive Program ("Program").

In this letter, the Exchange is providing the Commission with certain additional information related to the Program. The additional supplemental information is provided in Appendix A, for which a request for confidential treatment is being simultaneously submitted to the Commission. A copy of that request for confidential treatment 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. 12-455. 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](mailto:robert.lev@cmegroup.com), or contact me at 212-299-2200. Please reference our NYMEX Submission No. 12-455S in any related correspondence.

Sincerely,

/s/ Christopher Bowen  
Managing Director, Chief Regulatory Counsel

Attachments



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

December 13, 2012

**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

CONFIDENTIAL TREATMENT  
REQUESTED

**Re: FOIA Confidential Treatment Request**

Dear Ms. Easter:

By e-mail dated today, December 13, 2012, the Chicago Mercantile Exchange Inc. ("CME") submitted a supplemental rule certification filing (submission No. 12-455S) 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 support 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