



Via Portal Submission

July 22, 2016

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

Re: OneChicago, LLC Rule Submission  
Amending OCX Rule 905 (Form of Specifications Supplement)  
(OCX Submission Number 16-015)

Dear Mr. Kirkpatrick:

Pursuant to section 5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”), and § 40.6(a) of the regulations promulgated by the Commodity Futures Trading Commission (“CFTC” or the “Commission”) under the Act, OneChicago, LLC (“OneChicago,” “OCX,” or the “Exchange”) hereby submits the following rule amendment, which will become effective on August 5, 2016. OneChicago is proposing to amend OCX Rule 905 (Form of Specifications Supplement) to remove references to non-unique identifying information and to make the supplement more useful to market participants.

#### Form of Specifications Supplement

The Form of Specifications Supplement provides the contract specifications for each listed Single Stock Future (“SSF”) on OneChicago. The supplement identifies each contract by supplement number and name of the contract. The supplement then provides the primary characteristics of the contract, such as the underlying security, futures symbol, large trader code, type of underlying security, trading hours, delivery months, physical delivery settlement cycle, termination dates, trading unit, minimum price fluctuations, position limit or position accountability levels, reportable position quantity, and reportable trading volume quantity.

OneChicago is amending the entire supplement to make it more useful to market participants and authorities by replacing several of the fields contained in the supplement. Currently, many of the fields in the supplement do not provide any unique identifying information about a particular contract. For instance, the following fields do not vary by each listed contract: trading hours, delivery months, termination dates, trading unit, minimum price fluctuation, position limit or

position accountability, reportable position, and reportable trading volume. All of these fields are either pre-populated, reference other documents, or do not vary by type of contract being listed.

OneChicago is replacing the supplement in its entirety with a new supplement. Although many of the fields in the new supplement are similar to those in the current supplement, several of the fields are new. Below is a list of each row in the amended supplement, and what information that row calls for with regard to each contract being listed by the Exchange:

- Future Symbol: The symbol of the SSF.
- Regulatory Symbol: The product code used to identify the SSF for regulatory purposes, such as the CFTC Large Trader Reporting program.
- Multiplier: The multiplier for the SSF.
- Expiration Cycle: Describes the expiration schedule of the futures contract. In other words, whether the SSF will be listed as a monthly or weekly expiry contract, or both.
- Settlement Type: The settlement type of the contract.
- Settlement Cycle: The number of days after expiry at which final settlement occurs.
- Dividend Exposure: Whether the SSF is NDR (NoDivRisk) in that it adjusts for all distributions or TRA (traditional) in that it only adjusts for special distributions.
- Position Limit: The numerical position limit for the SSF stated in number of futures contracts.

Then, with regard to each security underlying a OneChicago SSF, the new supplement will call for the following information:

- Security Name: The name of the issuer of the underlying security.
- Security Symbol: The trading symbol of the underlying security.
- Security CUSIP/CINS: The CUSIP or CINS identifier of the underlying security.
- Security Type: Whether the underlying security is a common stock, Exchange Traded Fund, American Depositary Receipt, or other security type.
- Security Shares: The number of shares of the underlying security contained in each SSF.<sup>1</sup>

\* \* \*

The purpose and effect of the rule amendment is to make the supplement more useful for market participants and market authorities. Comments on the rule amendment have not been solicited and none have been received. OneChicago is not aware of any substantive opposing views to this rule amendment. OneChicago certifies that the rule amendment complies with the Act, including the core principles, and the Commission's regulations promulgated thereunder. OneChicago further certifies that a copy of this submission has been posted on the [OneChicago website](#).

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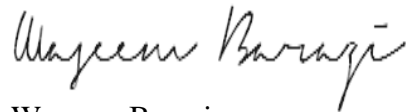
<sup>1</sup> In certain cases, such as in a contract adjusted due to a corporate action in the underlying security, the SSF may contain more than one underlying security.

OneChicago staff has reviewed the core principles applicable to designated contract markets (“DCMs”), and has concluded that the rule amendment may have some bearing upon the following core principle(s):

*Core Principle 7:* Core Principle 7 requires DCMs to make available to market authorities, market participants, and the public accurate information concerning the rules and regulations for executing transactions on the contract market. The rule amendment supports Core Principle 7 in that it will provide market participants and market authorities with more useful information regarding products listed by the Exchange.

If you have any questions or comments related to this filing, please feel free to contact me by telephone at (312) 883-3441 or through e-mail at [wbarazi@onechicago.com](mailto:wbarazi@onechicago.com).

Respectfully Submitted,

A handwritten signature in cursive script, appearing to read "Waseem Barazi".

Waseem Barazi  
Chief Regulatory Officer and Associate General Counsel

Encl: Attachment A

**Attachment A**

**905. Form of Specifications Supplement**

Supplement No. ___ Title of Single Stock Future: _____	
Underlying Security:	
Futures Symbol:	
Large Trader Code:	
Type of Underlying Security:	[common stock][American Depositary Receipt] [share of exchange traded fund] [trust issued receipt] [share of closed-end management investment company] [other]
Trading Hours:	
Delivery Months:	Any calendar month up to two years.
Physical Delivery Settlement Cycle:	
Termination Dates:	
Trading Unit:	_____ shares of the Underlying Security
Minimum Price Fluctuation:	\$0.0100 per share, equal to \$_____ per Contract for non-spread, non-block, and non-EFP trades \$0.0001 per share, equal to \$_____ per Contract for spread, block, and EFP trades
Position Limit or Position Accountability:	As set forth in Schedule A to Chapter 4 as amended from time to time by the Exchange.
Reportable Position:	200 Contracts
Reportable Trading Volume	50 Contracts

Supplement No: _____ Future Name: _____
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<u>Future Symbol</u>	
<u>Regulatory Symbol</u>	
<u>Multiplier</u>	
<u>Expiration Cycle</u>	
<u>Delivery Type</u>	
<u>Settlement Cycle</u>	
<u>Dividend Exposure</u>	
<u>Position Limit</u>	
<u>Underlying</u>	
<u>Security Name</u>	
<u>Security Symbol</u>	
<u>Security CUSIP/CINS</u>	
<u>Security Type</u>	
<u>Security Shares</u>	