

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-095

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/10/2015 **Filing Description:** Maintaining List on CME Group Website of Indices for Cleared CDX Index Untranchd CDS Contracts

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|-------------------------------------|-------------------------------------|------------|
| <input checked="" type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers: 80202.A.B. and 80202.B.B.

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | | |
|--------------------------|---|----------------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | “Non-Material Agricultural Rule Change” | § 40.4(b)(5) |
| <input type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected:

Rule Numbers:

March 10, 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 Maintaining List on CME Group Website of Indices for Cleared CDX Index Untranch CDS Contracts.
CME Submission No. 15-095**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME”), a registered derivatives clearing organization (“DCO”) under the Commodity Exchange Act, as amended (the “Act”), hereby submits to the Commodity Futures Trading Commission (“CFTC” or “Commission”), pursuant to Regulation 40.6(a), proposed amendments to its existing CDX Index Untranch CDS Contracts Rules 80202.A.B. and 80202.B. and to Appendix 1 of Rule 802.

The proposed amendments are intended to become effective on March 30, 2015, subject to receiving regulatory approvals, or on such later date that CME otherwise determines.

I. Description of Proposed Changes

CME currently clears CDX North American Investment Grade (Series 8-24) and CDX North American High Yield (14-24) Index Contracts and plans to clear all future on-the-run series of the respective indices on a going forward basis. The proposed amendments would permit CME to maintain a list on its website of each index that a cleared CDX Index Untranch CDS Contract may reference, in lieu of maintaining such list in Appendix 1 to Rule 802. CME currently maintains on its website a similar list for iTraxx Europe Index Untranch CDS Contracts; the amendments proposed hereby would simply conform CME’s practice for maintaining the list of indices for CDX Index Untranch CDS Contracts to CME’s existing practice for maintaining the list of indices for iTraxx Europe Index Untranch CDS Contracts.¹

II. Core Principle Review

CME reviewed the derivatives clearing organization core principles (“Core Principles”) as set forth in the Act. During the review, CME identified the following Core Principles as potentially being impacted:

- Core Principle C – Participant and Product Eligibility: The revisions to Rules 80202.A.B. and 80202.B.B. and to Appendix 1 to Rule 802 will conform CME’s practice for listing indices for cleared CDX Index Untranch CDS Contracts to its existing practice for listing indices for cleared iTraxx Europe Index Untranch CDS Contracts, which will provide market participants with a consistent format for identifying product eligibility requirements.

¹ See CME Submission No. 14-491.

- Core Principle L – Public Information: The proposed changes to Rules 80202.A.B. and 80202.B.B. and to Appendix 1 to Rule 802 will be reflected in the publicly available CME rulebook available on CME's Website.

Exhibit 1 sets forth the applicable amendments to the CDX Index Untranched CDS Contracts Rules 80202.A.B. and 80202.B.B. and to Appendix 1 of Rule 802 with additions underscored and deletions ~~everstruck~~.

CME certifies that this submission has been concurrently posted on CME Group's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

CME certifies these changes comply with the Act and regulations thereunder. There were no substantive opposing views to these amendments.

If you require any additional information regarding this submission, please contact the undersigned at 212-299-2228 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Jason Silverstein
Executive Director & Associate General Counsel

Attachment: Exhibit 1

EXHIBIT 1

CME Rulebook

(Additions underscored; deletions ~~overstruck~~)

Chapter 802 CDX Index Untranched CDS Contracts: Part A

80202.A.B. CDX Indices

Each CDX Index Untranched CDS Contract will reference one of the indices (the “CDX Indices”) ~~listed~~specified in ~~Appendix 1 hereto~~a list maintained by the Clearing House on its website as of such time. The “Source of Relevant Annex” for each CDX Index Untranched CDS Contract will be “Publisher”.

Chapter 802 CDX Index Untranched CDS Contracts: Part B

80202.B.B. CDX Indices

Each CDX Index Untranched CDS Contract will reference one of the indices (the “CDX Indices”) ~~listed~~specified in ~~Appendix 1 hereto~~a list maintained by the Clearing House on its website as of such time. The “Source of Relevant Annex” for each CDX Index Untranched CDS Contract will be “Publisher”.

Chapter 802 CDX Index Untranched CDS Contracts: Appendix 1

APPENDIX 1 CDX Indices

<u>CDX Index</u>	<u>Series</u>	<u>Termination Date (Scheduled Termination Date)</u>
CDX North American Investment Grade (CDX.NA.IG)	8	20-Jun-2017
CDX North American Investment Grade (CDX.NA.IG)	9	20-Dec-2017

CDX North American Investment Grade (CDX.NA.IG)	10	20-Jun-2015 20-Jun-2018
CDX North American Investment Grade (CDX.NA.IG)	11	20-Dec-2015 20-Dec-2018
CDX North American Investment Grade (CDX.NA.IG)	12	20-Jun-2016 20-Jun-2019
CDX North American Investment Grade (CDX.NA.IG)	13	20-Dec-2016 20-Dec-2019
CDX North American Investment Grade (CDX.NA.IG)	14	20-Jun-2015 20-Jun-2017 20-Jun-2020
CDX North American Investment Grade (CDX.NA.IG)	15	20-Dec-2015 20-Dec-2017 20-Dec-2020
CDX North American Investment Grade (CDX.NA.IG)	16	20-Jun-2016 20-Jun-2018 20-Jun-2021
CDX North American Investment Grade (CDX.NA.IG)	17	20-Dec-2016 20-Dec-2018 20-Dec-2021
CDX North American Investment Grade (CDX.NA.IG)	18	20-Jun-2015 20-Jun-2017 20-Jun-2019 20-Jun-2022
CDX North American Investment Grade (CDX.NA.IG)	19	20-Dec-2015 20-Dec-2017 20-Dec-2019 20-Dec-2022
CDX North American Investment Grade (CDX.NA.IG)	20	20-Jun-2016 20-Jun-2018 20-Jun-2020 20-Jun-2023
CDX North American Investment Grade (CDX.NA.IG)	21	20-Dec-2016 20-Dec-2018 20-Dec-2020 20-Dec-2023
CDX North American Investment Grade (CDX.NA.IG)	22	20-Jun-2017 20-Jun-2019 20-Jun-2021 20-Jun-2024
CDX North American Investment Grade (CDX.NA.IG)	23	20-Dec-2017 20-Dec-2019 20-Dec-2021 20-Dec-2024
CDX North American Investment Grade (CDX.NA.IG)	24	20-Jun-2018 20-Jun-2020 20-Jun-2022 20-Jun-2025
CDX North American High Yield (CDX.NA.HY)	14	20-Jun-2015
CDX North American High Yield (CDX.NA.HY)	15	20-Dec-2015
CDX North American High Yield (CDX.NA.HY)	16	20-Jun-2016
CDX North American High Yield (CDX.NA.HY)	17	20-Dec-2016

CDX North American High Yield (CDX.NA.HY)	18	20-Jun-2017
CDX North American High Yield (CDX.NA.HY)	19	20-Dec-2017
CDX North American High Yield (CDX.NA.HY)	20	20-Jun-2018
CDX North American High Yield (CDX.NA.HY)	21	20-Dec-2018
CDX North American High Yield (CDX.NA.HY)	22	20-Jun-2019
CDX North American High Yield (CDX.NA.HY)	23	20-Dec-2019
CDX North American High Yield (CDX.NA.HY)	24	20-Jun-2020