

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-236

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): June 12, 2015 Filing Description: Listing of Three (3) Futures Contracts on the CME Globex Trading Platform

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: CME Rule Chapters: 405, 407 and 409

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:

June 12, 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 the Listing of Three (3) Futures Contracts on the CME Globex Trading Platform. CME Submission No. 15-236

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the addition of three (3) existing CME seasonal strip futures contracts on the CME Globex trading platform, effective on Sunday, June 28, 2015 for trade date Monday, June 29, 2015. As previously announced, CME Group intends to close most open outcry futures trading by July 2015. In anticipation of this upcoming event, the Exchange is listing these contracts on the CME Globex trading platform.

The contract titles, rule chapters, clearing codes, CME Globex codes and CME Globex listing schedules are presented in Exhibit 1.

Exhibit 1

Cooling Degree Days Strips: July - August

Contract Titles	Location	Rule Chapter	Clearing Code	CME Globex Code	CME Globex Listing Schedule
CME Seasonal Strip Degree Days Index Futures	Atlanta Hartsfield International Airport (WBAN 13874)	405	K1N	K1N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Chicago O'Hare International Airport (WBAN 94846)	405	K2N	K2N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)	405	K3N	K3N	1 month of Aug

CME Seasonal Strip Degree Days Index Futures	Dallas – Ft. Worth International Airport (WBAN 03927)	405	K5N	K5N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Las Vegas McCarran International Airport (WBAN 23169)	405	K0N	K0N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Minneapolis-St. Paul International Airport (WBAN 14922)	405	KQN	KQN	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	New York La Guardia Airport (WBAN 14732)	405	K4N	K4N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Philadelphia International Airport (WBAN 13739)	405	K6N	K6N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Sacramento Executive Airport (WBAN 23232)	405	KSN	KSN	1 month of Aug
CME European Seasonal CAT Strip Index Futures	Amsterdam-Schiphol, Netherlands (WMO 06240)	409	G2N	G2N	1 month of Aug
CME European Seasonal CAT Strip Index Futures	London-Heathrow, United Kingdom (WMO 03772)	409	G0N	G0N	1 month of Aug

Cooling Degree Days Strips: June - August

Contract Titles	Location	Rule Chapter	Clearing Code	CME Globex Code	CME Globex Listing Schedule
CME Seasonal Strip Degree Days Index Futures	Portland International Airport (WBAN 24229)	405	K7M	K7M	1 month of Aug

Heating Degree Days Strips: December – February

Contract Titles	Location	Rule Chapter	Clearing Code	CME Globex Code	CME Globex Listing Schedule
CME Seasonal Strip Degree Days Index Futures	Atlanta Hartsfield International Airport (WBAN 13874)	405	H1Z	H1Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Chicago O'Hare International Airport (WBAN 94846)	405	H2Z	H2Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)	405	H3Z	H3Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Dallas – Ft. Worth International Airport (WBAN 03927)	405	H5Z	H5Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Las Vegas McCarran International Airport (WBAN 23169)	405	H0Z	H0Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Minneapolis-St. Paul International Airport (WBAN 14922)	405	HQZ	HQZ	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	New York La Guardia Airport (WBAN 14732)	405	H4Z	H4Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Sacramento Executive Airport (WBAN 23232)	405	HSZ	HSZ	1 month of Feb
CME European Seasonal Strip HDD Index Futures	Amsterdam-Schiphol, Netherlands (WMO 06240)	407	D2Z	D2Z	1 month of Feb

CME European Seasonal Strip HDD Index Futures	London-Heathrow, United Kingdom (WMO 03772)	407	D0Z	D0Z	1 month of Feb
---	---	-----	-----	-----	----------------

The CME Globex trading hours are: Sunday – Friday 5:00 p.m. – 3:15 p.m. with daily trading halts 3:15 p.m. – 5:00 p.m.

In addition, CME is notifying the Commission that it is self-certifying an amendment to Exchange Rule 588.H. in order to reflect the non-reviewable ranges (“NRR”) for the three (3) contracts into Rule 588.H. as a result of the CME Globex venue addition. The NRRs for the three (3) contracts are as presented in Appendix A.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“Act” or “CEA”). During the review, Exchange staff identified that the listing of existing contracts on an additional trading venue may have some bearing on the following Core Principles:

- Daily Publication of Trading Information: The Exchange shall make public daily information on settlement prices, volume, open interest, and opening and closing ranges for actively traded contracts on the contract market.
- Execution of Transactions: The existing three (3) contracts are listed for trading on CME Globex. The CME Globex platform provides a transparent, open and efficient mechanism to electronically execute trades on screen. The CME ClearPort platform continues to provide a competitive and open execution of transactions by brokers.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the listing of the three (3) futures contracts on an additional trading venue complies 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 CME Group 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.

Sincerely,

/s/ Christopher Bowen
 Managing Director and Chief Regulatory Counsel

Attachment:

Appendix A: CME Rule 588.H. (blackline format)

Appendix A

CME Rule 588.H. - Non-Reviewable Range Table

(additions are underscored)

	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
<u>Temperature (CME)</u>				
<u>U.S. Cooling and Heating (Monthly and Seasonal)</u>				
<u>Atlanta</u>	<u>K1N,H1Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Chicago</u>	<u>K2N,H2Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Cincinnati</u>	<u>K3N,H3Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Dallas</u>	<u>K5N,H5Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Las Vegas</u>	<u>K0N,H0Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Minneapolis</u>	<u>KQN,HQZ</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>New York</u>	<u>K4N,H4Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Philadelphia</u>	<u>K6N</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Portland</u>	<u>K7M</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Sacramento</u>	<u>KSN,HSZ</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Europe Heating and Cumulative Average Temperatures (Monthly and Seasonal)</u>				
<u>London</u>	<u>G0N,D0Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Amsterdam</u>	<u>G2N,D2Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>