

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-062

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

Filing as a: **DCM** **SEF** **DCO** **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): February 4, 2015 **Filing Description:** Delisting of Certain Contract Months for S&P MidCap 400 Stock Price Index Futures, NASDAQ 100 Index Futures and Companion Option Contracts, S&P SmallCap 600 Index Futures

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|--------------------------|-------------------------------------|------------|
| <input 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:

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 checked="" 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: See filing.

Rule Numbers: Chapters 353, 357, 357A, 380

February 4, 2015

VIA ELECTRONIC PORTAL

Mr. Christopher 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 Delisting of Certain Contract Months of Standard and Poor's MidCap 400 Stock Price Index™ Futures, NASDAQ 100 Index® Futures and Companion Option Contracts, and Standard and Poor's SmallCap 600 Index™ Futures.
CME Submission No. 15-062**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying the delisting of previously listed futures delivery months and option expiration months for the contracts listed in the left-hand column of Exhibit 1 below, effective immediately.

Exhibit 1

Contract Name / CME Rulebook Chapter	Commodity Codes	Listing Schedule Prior to 4 Feb 2015	Amended Listing Schedule	Futures Delivery or Option Expiry Months Delisted as of 4 Feb 2015
Standard and Poor's MidCap 400 Stock Price Index Futures / 353	MD	Mar 2015 Jun 2015 Sep 2015 Dec 2015 Mar 2016	Mar 2015 Jun 2015*	Sep 2015 Dec 2015 Mar 2016
NASDAQ 100 Index Futures / 357	ND	Mar 2015 Jun 2015 Sep 2015 Dec 2015 Mar 2016	Mar 2015 Jun 2015*	Sep 2015 Dec 2015 Mar 2016
Options on NASDAQ 100 Index Futures / 357A	ND	Feb 2015 Mar 2015 Apr 2015 Jun 2015 Sep 2015 Dec 2015	Feb 2015 Mar 2015 Apr 2015 Jun 2015*	Sep 2015 Dec 2015
Standard and Poor's SmallCap 600 Index Futures / 380	SMP	Mar 2015 Jun 2015 Sep 2015 Dec 2015 Mar 2016	Mar 2015 Jun 2015* *last listed contract month	Sep 2015 Dec 2015 Mar 2016

This action shall apply to futures for delivery in September 2015 or thereafter and to options exercisable into such futures, as listed in the right-hand column of Exhibit 1. The contracts subject to this action have no open interest.

For the avoidance of doubt, in respect of the option products shown in the table immediately below, the Exchange shall make no new listing where the resultant option contract would be exercisable into futures contracts for delivery in September 2015 or thereafter:

<u>Options on NASDAQ 100 Futures</u>	<u>Clearing Code and Globex Code</u>
End-of-Month Options	DNE
Weekly Options, Week 1	DN1
Weekly Options, Week 2	DN2
Weekly Options, Week 4	DN4
A-Flex Options	ND

Any futures contract for delivery in March 2015 or in June 2015 and any option exercisable into such futures contract will remain listed for trading until its termination of trading and expiry, as currently scheduled, in accordance with the respective contract terms and conditions and all applicable Exchange rules.

Standard and Poor's MidCap 400 Stock Price Index futures, NASDAQ 100 Index futures and the companion option contracts, and Standard and Poor's SmallCap 600 Index futures are available for trading in open outcry and on the CME Globex electronic trading platform. Parties to privately negotiated block trades in such contracts may notify the Exchange of such block trades through CME ClearPort.

The Exchange has reviewed the core principles for designated contract markets ("Core Principles") set forth in the Commodity Exchange Act ("CEA" or "Act") and has identified that the following Core Principles may apply to this action, as follows:

Core Principle 6 – Emergency Authority

As there is no open interest in any of the contract months to be delisted, there will be no market disruption related to their delisting.

Core Principle 7 – Availability of General Information

The Exchange shall make publicly available the details of this action in a Special Executive Report to the marketplace, which will be posted on the Exchange's website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that this action 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 Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please e-mail CMEGSubmissionInquiry@cmegroup.com or contact me at 212-299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel