

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-275

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: Modification to the Listing Schedule for CME US and European Monthly and Seasonal HDD/CDD and CAT Futures and Options Listed on CME Globex and CME Trading Floor

**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 checked="" 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: See filing.

Rule Numbers: See filing.

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 Modification to the Listing Schedule for CME US and European Monthly and Seasonal HDD/CDD and CAT Futures and Options Listed on CME Globex and CME Trading Floor. CME Submission No. 15-275**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or the “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the modification of the listing schedule for CME US & European monthly and seasonal HDD/CDD and CAT futures and options contracts, 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 modifying the listing schedules to ensure that all traded futures and options contract months are currently listed on the CME trading floor will be listed for trading on CME Globex.

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

**Exhibit 1**

**CME Globex**

Code Clearing / Globex	Title	Current CME Globex Listing Schedule	New CME Globex Listing Schedule (as of June 29, 2015)
G2 / G2	AMSTERDAM CAT FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
G2K / G2K	AMSTERDAM CAT SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
G2N / G2N	AMSTERDAM CAT SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
D2 / D2	AMSTERDAM HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb,	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr

		Mar, Apr	
D2X / D2X	AMSTERDAM HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D2Z / D2Z	AMSTERDAM HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K1 / K1	ATLANTA CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K1K / K1K	ATLANTA COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K1N / K1N	ATLANTA COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H1 / H1	ATLANTA HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H1X / H1X	ATLANTA HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H1Z / H1Z	ATLANTA HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K2 / K2	CHICAGO CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K2K / K2K	CHICAGO COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K2N / K2N	CHICAGO COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H2 / H2	CHICAGO HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H2X / H2X	CHICAGO HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H2Z / H2Z	CHICAGO HEATING	12 months	1 month of Feb

	SEASONAL STRIP FUTURES	of Jan, Feb, Mar, Apr	
K3 / K3	CINCINNATI CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K3K / K3K	CINCINNATI COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K3N / K3N	CINCINNATI COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H3 / H3	CINCINNATI HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H3X / H3X	CINCINNATI HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H3Z / H3Z	CINCINNATI HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K5 / K5	DALLAS CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K5K / K5K	DALLAS COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K5N / K5N	DALLAS COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H5 / H5	DALLAS HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H5X / H5X	DALLAS HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H5Z / H5Z	DALLAS HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K0 / K0	LAS VEGAS CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug,	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct

		Sep, Oct	
H0 / H0	LAS VEGAS HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H0X / H0X	LAS VEGAS HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H0Z / H0Z	LAS VEGAS HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K0K / K0K	LAS VEGAS SEASONAL STRIP CDD FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K0N / K0N	LAS VEGAS SEASONAL STRIP CDD FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
G0N / G0N	LONDON CAT SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
G0 / G0	LONDON CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
G0K / G0K	LONDON COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
D0 / D0	LONDON HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
D0X / D0X	LONDON HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D0Z / D0Z	LONDON HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
KQ / KQ	MINNEAPOLIS CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
KQK / KQK	MINNEAPOLIS COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KQN / KQN	MINNEAPOLIS COOLING	9 months	1 month of Aug

	SEASONAL STRIP FUTURES	of Aug, Sep, Oct	
HQ / HQ	MINNEAPOLIS HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
HQX / HQX	MINNEAPOLIS HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HQZ / HQZ	MINNEAPOLIS HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K4 / K4	NEW YORK CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K4K / K4K	NEW YORK COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K4N / K4N	NEW YORK COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H4 / H4	NEW YORK HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H4X / H4X	NEW YORK HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H4Z / H4Z	NEW YORK HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K6/K6	PHILADELPHIA CDD Futures	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
K6N/K6N	PHILADELPHIA COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
K7/K7	PORTLAND CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
K7M	Portland Cooling Seasonal Strip Futures	12 months of Jul, Aug, Sep, Oct	1 month of Aug

KS / KS	SACRAMENTO CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
KSK / KSK	SACRAMENTO COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KSN / KSN	SACRAMENTO COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
HS / HS	SACRAMENTO HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
HSX / HSX	SACRAMENTO HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HSZ / HSZ	SACRAMENTO HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb

#### **CME Trading Floor**

<b>Code Clearing / Globex</b>	<b>Option Floor Code</b>	<b>Title</b>	<b>Current CME Trading Floor Listing Schedule</b>	<b>New CME Trading Floor Listing Schedule (as of June 29, 2015)</b>
G2K / G2K	U2K	AMSTERDAM CAT SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
G2N / G2N	U2N	AMSTERDAM CAT SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
D2X / D2X	O2X	AMSTERDAM HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D2Z / D2Z	O2Z	AMSTERDAM HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K1K / K1K	21K	ATLANTA COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K1N / K1N	21N	ATLANTA COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H1X / H1X	11X	ATLANTA HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H1Z / H1Z	11Z	ATLANTA HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K2K / K2K	22K	CHICAGO COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K2N / K2N	22N	CHICAGO COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H2X / H2X	12X	CHICAGO HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H2Z / H2Z	12Z	CHICAGO HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb

K3K / K3K	23K	CINCINNATI COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K3N / K3N	23N	CINCINNATI COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H3X / H3X	13X	CINCINNATI HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H3Z / H3Z	13Z	CINCINNATI HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K5K / K5K	25K	DALLAS COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K5N / K5N	25N	DALLAS COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H5X / H5X	15X	DALLAS HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H5Z / H5Z	15Z	DALLAS HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
H0X / H0X	10X	LAS VEGAS HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H0Z / H0Z	10Z	LAS VEGAS HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K0K / K0K	20K	LAS VEGAS SEASONAL STRIP CDD OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K0N / K0N	20N	LAS VEGAS SEASONAL STRIP CDD OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
G0K / G0K	U0K	LONDON CAT SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
G0N / G0N	U0N	LONDON CAT SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
D0X / D0X	O0X	LONDON HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D0Z / D0Z	O0Z	LONDON HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
KQK / KQK	44K	MINNEAPOLIS COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KQN / KQN	44N	MINNEAPOLIS COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
HQX / HQX	34X	MINNEAPOLIS HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HQZ / HQZ	34Z	MINNEAPOLIS HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K4K / K4K	24K	NEW YORK COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K4N / K4N	24N	NEW YORK COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H4X / H4X	14X	NEW YORK HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H4Z / H4Z	14Z	NEW YORK HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K6N/K6N	26N	PHILADELPHIA COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
K7M	27M	Portland Cooling Seasonal Strip Options	12 months of Jul, Aug, Sep, Oct	1 month of Aug
KSK / KSK	45K	SACRAMENTO COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KSN / KSN	45N	SACRAMENTO COOLING	9 months of Aug, Sep, Oct	1 month of Aug



		SEASONAL STRIP OPTIONS	Oct	
HSX / HSX	35X	SACRAMENTO HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HSZ / HSZ	35Z	SACRAMENTO HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	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.

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 modified listing schedule of existing contracts 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.
- Availability of General Information: The Exchange shall make publicly available details of this action via a Special Executive Report to the marketplace, which will also 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 the modified listing schedules comply 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](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel