

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-293

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 26, 2015 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of June 15, 2015)

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 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 checked="" type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

June 26, 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, DC 20581

**RE: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.
CME Submission No. 15-293**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions made effective during the week of June 15, 2015.

On Thursday, June 18, 2015, the Exchange delisted the 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 contracts. As previously announced in SER #7295 and CME Submission No. 15-062 (both dated February 4, 2015), June 2015 was the final futures delivery month and the final option expiration month in these products. The marketplace was notified of these delistings via Special Executive Report #7381, which is attached hereto as Exhibit A.

As a result of the delistings above, on Thursday, June 18, 2015, the Exchange also (i) amended the aggregation allocations of the related E-mini contracts to reflect the new parent contract(s) and new aggregations, and (ii) adjusted the value of the All Month Limit such that the value is reflected in the net futures equivalents of the new parent contract(s). The marketplace was notified of these amendments via Market Surveillance Notice #06-18-15, which is attached hereto as Exhibit B.

If you require any additional information, please e-mail CMEGSubmissionInquiry@cmegroup.com or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER #7381
Exhibit B – MSN #06-18-15

EXHIBIT A



Special Executive Report

S-7381

18 June 2015

Delisting 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 Contracts

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") has delisted the futures and option products identified in the Exhibit below. As previously announced (SER-7295, 4 February 2015) June 2015 was the final futures delivery month and the final option expiration month in these products.

Exhibit

Contract Name	CME Product Codes	CME Rulebook Chapter
<i>NASDAQ 100 Index Futures</i>	ND	357
<i>Options on NASDAQ 100 Index Futures</i>		357A
	ND	
March-Quarterly Options	ND	
Serial Options	DN1	
Weekly Options – Week 1	DN2	
Weekly Options – Week 2	DN4	
Weekly Options – Week 4	DNE	
End-of-Month Options		
<i>Standard and Poor's MidCap 400 Stock Price Index Futures</i>	MD	353
<i>Standard and Poor's SmallCap 600 Index Futures</i>	SMP	380

The respective product rule chapters, 353, 357, 357A, and 380, and terms and conditions contained in the Interpretation of Rule 135.A. Regarding Allowable Spreads for GEM Members in the Interpretations & Special Notices Relating to Chapter 1, in Rule 588.H., in Rule 855., and in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations and Special Notices Section of Chapter 5 have been removed from the CME Rulebook. In addition, certain relevant CME Rules were amended as a result of the delisting and are provided in blackline format in the attachment below.

The Exchange earlier notified the Commodity Futures Trading Commission (CFTC) of the delisting of certain previously listed futures delivery months and option expiration months in these products (CME Submission No. 15-062, 4 February 2015). The CFTC will be notified of the delisting of these products during the week of 22 June 2015.

Enquiries concerning this action should be addressed to:

Frederick Sturm
Lucy Wang

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Lucy.Wang@cmegroup.com

(312) 930-1282
(312) 648-5478

Attachment 1
Amendments to CME Rulebook Chapter 1
Membership

(Deletions are ~~struck through~~.)

Interpretations & Special Notices Relating to Chapter 1
Interpretation of CME Rule 135.A. Regarding Allowable Spreads for GEM Members

Rule 135.A. provides that GEM members may not solicit business from the floor of the Exchange except for business in GEM accessible products and bona fide spreads involving such products.

The only allowable spreads involving non-GEM products in which GEM members may solicit business while on the trading floor are listed below:

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S&P 500/ Growth Index and S&P 500/ Value Index	with	S&P 500, S&P MidCap 400 , E-Mini S&P 500
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...

E-Mini NASDAQ Composite Index	with	E-Mini NASDAQ-100, E-Mini S&P 500, E-Mini S&P MidCap 400, S&P SmallCap 600
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Attachment 2
Amendments to CME Rulebook Chapter 8
Clearing House and Performance Bonds

(Additions are underlined. Deletions are ~~struck through~~.)

855. Offsetting Different Sized Futures Positions

With the consent of the account controller, a clearing member may offset and liquidate long E-Mini or E-Micro futures positions against short regular futures positions, or short E-Mini or E-Micro futures positions against long regular futures positions, held in the same account in the following ratios of E-Mini or E-Micro to regular futures contracts:

E-Mini S&P 500 to regular S&P 500:	5:1
E-Mini Nasdaq 100 Index to regular Nasdaq 100 Index:	5:1
E-Mini S&P Midcap 400 to regular S&P Midcap 400:	5:1
E-Mini Currency to regular Currency:	2:1

E-Mini S&P CNX Nifty Index Futures to E-micro S&P CNX Nifty Index Futures:	5:1
E-Mini Nikkei 225 (Yen) to regular Nikkei 225 (Yen):	5:1
E-Micro GBP/USD, EUR/USD, AUD/USD, CAD/USD, JPY/USD, CHF/USD, USD/RMB or CNY, USD/Offshore RMB or CNH to regular Currency	10:1
E-Micro INR/USD to regular INR/USD	5:1

The clearing member shall notify the Clearing House of offsetting positions by submitting reports to the Clearing House in such form and manner as the Clearing House shall specify. The positions shall be offset at the previous day's settlement price. The positions being offset shall be transferred to a CME holding account. Long and short positions in the same contract and contract month held in the holding account shall be netted, thus reducing the number of open positions in such contract.

EXHIBIT B



Market Surveillance

DATE: June 18, 2015

NOTICE #: MSN06-18-15

SUBJECT: REMINDER. Delisting of Certain CME Equity Index Futures and Option Contracts and Amendment to Aggregations of Existing Related Contracts

Earlier today, and as previously announced in Special Executive Report [SER-7295](#) dated February 4, 2015, the Chicago Mercantile Exchange Inc. (CME or Exchange) delisted the following equity futures and option contracts following the termination of trading and expiry of the June 2015 contract month.

- NASDAQ 100 Index futures and option (ND)
- Weekly options on NASDAQ 100 Index futures (DN1, DN2, DN4)
- End of Month option on NASDAQ 100 Index futures (DNE)
- Flexible Options on NASDAQ 100 Index futures (XH, YH)
- Standard and Poor's MidCap 400 Stock Price Index futures (MD)
- Standard and Poor's SmallCap 600 Index futures (SMP)

As a result of the delisting of ND, MD and SMP, the Exchange (i) amended the aggregation allocations of the related E-mini contracts to reflect the new parent contract(s) and new aggregations, and (ii) adjusted the value of the All Month Limit such that the value is reflected in the net futures equivalents of the new parent contract(s). These changes are reflected in the table below.

The terms and conditions for the related E-mini contracts have been updated in the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook, as noted below.

(Bold underline indicates additions; strikethrough indicates deletions)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
E-mini NASDAQ 100 Index Futures	359	NQ	20 Dollar * NASDAQ 100 Index	ND- NQ	5-NQ : 1-ND	40,000 50,000
Options on E-mini NASDAQ 100 Index Futures	359A	NQ	20 Dollar * NASDAQ 100 Index	ND- NQ	5-NQ : 1-ND	40,000 50,000
Options on E-mini NASDAQ 100 Index Futures - End-of-Month (European-Style)	359A	QNE	20 Dollar * NASDAQ 100 Index	ND- NQ	5-QNE : 1-ND <u>1 QNE : 1 NQ</u>	40,000 50,000

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1 (European-Style)	359A	QN1	20 Dollar * NASDAQ 100 Index	ND- <u>NQ</u>	5-QN1 : 1 ND <u>1 QN1 : 1 NQ</u>	10,000 <u>50,000</u>
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 2 (European-Style)	359A	QN2	20 Dollar * NASDAQ 100 Index	ND- <u>NQ</u>	5-QN2 : 1 ND <u>1 QN2 : 1 NQ</u>	10,000 <u>50,000</u>
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 4 (European-Style)	359A	QN4	20 Dollar * NASDAQ 100 Index	ND- <u>NQ</u>	5-QN4 : 1 ND <u>1 QN4 : 1 NQ</u>	10,000 <u>50,000</u>
E-mini Standard and Poor's Midcap 400 Stock Price Index Futures	362	ME	100 Dollar * S&P MidCap 400 Index	MD- <u>ME</u>	5-ME : 1 MD	5,000 <u>25,000</u>
Options on E-mini Standard & Poor's Midcap 400 Stock Price Index Futures	362A	ME	100 Dollar * S&P MidCap 400 Index	MD- <u>ME</u>	5-ME : 1 MD	5,000 <u>25,000</u>
E-mini S&P SmallCap 600 Index Futures	368	SMC	100 Dollar * S&P SmallCap 600 Index	SMP- <u>SMC</u>	5-SMC : 1 SMP	25,000 <u>125,000</u>
Options on E-mini S&P SmallCap 600 Stock Price Index Futures	368A	SMC	100 Dollar * S&P SmallCap 600 Index	SMP- <u>SMC</u>	5-SMC : 1 SMP	25,000 <u>125,000</u>

The Commodity Futures Trading Commission (CFTC) will be notified of this approval during the week of June 22, 2015 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

Please refer questions to:

Market Regulation

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