

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-202

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): July 6, 2015 **Filing Description:** Notification Regarding the Delisting of Certain Contract Months for CME US & European Monthly and Seasonal HDD/CDD Futures & Options Contracts on CME

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: See filing.

July 6, 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 Delisting of Previously Listed Contract Months of the CME US and European Monthly and Seasonal HDD/CDD Futures & Options Contracts. CME Submission No. 15-202

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 delisting of previously listed contract months for the CME US & European Monthly & Seasonal HDD/CDD Futures & Options contracts, effective immediately as set out in Table 1 below. The contract months subject to this action have no open interest.

Table 1

Location/Chapter	CME Globex/Clearing Code	Option Floor Code	Current Listing Cycle	Amended Listing Cycle	Permanent Delisting Date	Delisted on Monday, July 6, 2015
BALTIMORE CDD MONTHLY FUTURES 403	KV	-	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct	Jul – Oct 2015	3-Nov-15	April 2016 and subsequent months
BOSTON MONTHLY CDD FUTURES 403	KW					
DES MOINES MONTHLY CDD FUTURES 403	K9					
PHILIDELPHIA CDD FUTURES 403	K6					

PORTLAND MONTHLY CDD FUTURES 403	K7				
TUCSON MONTHLY CDD FUTURES 403	K8				
WASHINGTON REAGAN AIRPORT CDD MONTHLY FUTURES 403	AU				
BALTIMORE CDD SEASONAL MAY FUTURES 405	KVK				
BOSTON CDD SEASONAL MAY FUTURES 405	KWK				
DES MOINES CDD SEASONAL MAY FUTURES 405	K9K				
PHILADELPHIA COOLING SEASONAL STRIP FUTURES 405, 405A	K6N	26N	9 months of Aug, Sep, Oct	Aug – Oct 2015	August 2016 and subsequent months
PHILADELPHIA COOLING SEASONAL STRIP FUTURES 405, 405A	K6K	26K	15 months of Jun, Jul, Aug, Sep, Oct	Jul – Oct 2015	June 2016 and subsequent months
PORTLAND CDD SEASONAL JUN FUTURES 405	K7M	-	12 months of Jul, Aug, Sep, Oct		July 2016 and subsequent months
PORTLAND COOLING SEASONAL STRIP FUTURES 405, 405A	K7K	27K	15 months of Jun, Jul, Aug, Sep, Oct	Sept – Oct, 2015	June 2016 and subsequent months
TUCSON COOLING SEASONAL STRIP FUTURES 405, 405A	K8K	28K			

WASHINGTON REAGAN INTL SEASONAL CDD FUTURES 405, 405A	AUK	96K								
BOSTON MONTHLY HDD FUTURES 403	HW		21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	Oct 2015 – Apr 2016	3-May-16	October 2016 and subsequent months				
DES MOINES MONTHLY HDD FUTURES 403	H9									
HOUSTON MONTHLY HDD FUTURES 403	HR									
KANSAS CITY MONTHLY HDD FUTURES 403	HX									
PHILADELPHIA MONTHLY HDD FUTURES 403	H6									
PORTLAND MONTHLY HDD FUTURES 403	H7									
TUCSON MONTHLY HDD FUTURES 403	H8									
WASHINGTON REAGAN INTL MONTHLY HDD FUTURES 403	VU									
DES MOINES HDD SEASONAL NOV FUTURES 405	H9X						15 months of Dec, Jan, Feb, Apr	Nov 2015 – Apr 2016		December 2016 and subsequent months
BOSTON HDD SEASONAL NOV FUTURES 405	HWX							Dec 2015 – Apr 2016		

KANSAS CITY HDD SEASONAL NOV FUTURES 405	HXX					
PHILADELPHIA HDD SEASONAL NOV FUTURES 405	H6X					
PORTLAND HDD SEASONAL NOV FUTURES 405	H7X					
PARIS HDD SEASONAL NOV FUTURES 407	D1X		15 months of Dec, Jan, Feb, Mar, Apr			
PARIS MONTHLY HDD FUTURES 406	D1		21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	Oct 2015 – Apr 2016	6-May-16	October 2016 and subsequent months

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the following Core Principles may be impacted by this initiative as follows:

- **Emergency Authority:** There is no open interest in the delisted contract months, and therefore there will be no market disruption related to their delisting.
- **Availability of General Information:** The Exchange will make publicly available the details of the contract month delisting by publishing a Special Executive Report (“SER”) to the market. The SER will be available on CME Group’s website.

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

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