

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-461

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): October 21, 2015 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of October 12, 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

October 21, 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. 15-461**

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 October 12, 2015.

Effective Sunday, October 11, 2015, for first trade date Monday, October 12, 2015, the Exchange listed additional expiration months in Serial options and Serial Mid-Curve options on CME Three-Month Eurodollar (“ED”) futures (CME Rulebook Chapter 452A), within the currently established listing cycle. The marketplace was notified via Special Executive Report #7439R, which is attached hereto as Exhibit A.

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 – Special Executive Report #7439R

EXHIBIT A



Special Executive Report

S-7439R

2 October 2015

CME Announces Expanded Listings of Serial Options and Serial Mid-Curve Options on Eurodollar Futures

(This SER supersedes SER 7439 dated 10 August 2015 to amend the effective date.)

Effective Sunday, 11 October 2015, for first trade date Monday, 12 October 2015, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list additional expiration months in Serial options and Serial Mid-Curve options on CME Three-Month Eurodollar ("ED") futures (CME Rulebook Chapter 452A), within the currently established listing cycle.

The Exchange's current option listings enable trading, at any given time, in Serial options on ED futures and all Serial Mid-Curve options on ED futures for expiry in each of the nearest two (2) months not in the March Quarterly cycle. **Effective Sunday, 11 October 2015, for first trade date Monday, 12 October 2015, the Exchange will enable trading in all such Serial options and Serial Mid-Curve options for expiry in each of the nearest four (4) months not in the March Quarterly cycle as described in the Exhibit below.**

Exhibit

	<i>March Quarterly</i>	<i>Current Serial</i>	<i>Serial as of 11 October</i>	<i>Weekly</i>
<i>Standard</i>	16	2	4	
<i>1-Year Mid-Curve (MC)</i>	4	2	4	2
<i>2-Year MC</i>	4	2	4	2
<i>3-Year MC</i>	4	2	4	2
<i>4-Year MC</i>	4	2	4	
<i>5-Year MC</i>	4	2	4	

A Serial option on ED futures is specified so as to expire in a given month that is not in the March Quarterly cycle, (i.e., January, February, April, May, July, August, October, or November), for exercise into ED futures for delivery in the next following month in the March Quarterly cycle (i.e., March, June, September, or December). (See CME Rules 452A01.D.2. and 452A01.J.2.)

Similarly, a Serial Mid-Curve option on ED futures is specified to expire in a given month not in the March Quarterly cycle, for exercise into ED futures for delivery in the month occurring a prescribed number of years after the next following month in the March quarterly cycle. Serial Mid-Curve options comprise One-Year Mid-Curve Options, Two-Year Mid-Curve Options, Three-Year Mid-Curve Options, Four-Year Mid-Curve Options, and Five-Year Mid-Curve Options. (See CME Rules 452A01.D.3.-7. and 452A01.J.3.)

The Commodity Futures Trading Commission ("CFTC") will be notified of the aforementioned amendments during the week of 19 October 2015, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions to:

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