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January 18, 2011

Mr. David Stawick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**Re: Section 5c(c)(1), Regulation 40.6(a) Submission. Exchange Certification for Rule Amendments pertaining to Termination of Trading and Final Settlement Price for CME Canadian HDD/CDD/CAT Monthly and Seasonal Strip Weather Contracts.  
CME Submission No. 11-017**

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission regarding changes to the Termination of Trading and the Final Settlement Price sections of the CME Canadian HDD/CDD/CAT Monthly and Seasonal Strip weather contracts. These two sections will be revised from the current two day period to five days after the end of the calendar month.

Weather temperature data collected from the Canadian meteorological offices has a tendency to be revised on a more frequent basis than US data. When these revisions occur they typically happen near the end of the month which impacts the Final Settlement Price. CME Group wants to make market participants feel secure in using the weather contracts by capturing any last minute revisions to the temperature data that may affect the positions that they hold at the termination of trading.

In order to capture any last minute revisions, CME has increased the termination of trading and the time in which the final settlement price will be determined from two days to five days. This adjustment should provide enough time for the corrected data from the reporting offices to be included in the final settlement price calculation.

The changes for the Monthly and Seasonal Strip Canadian HDD/CDD/CAT will go into effect on Monday, February 28, 2011, for the March 2011 and subsequent contracts months since these contracts contain no open interest.

The Exchange certifies that these changes comply with the Commodity Exchange Act and regulations thereunder.

Changes to the rule language are as follows with additions underlined and deletions overstruck.

If you require any additional information regarding this action, please do not hesitate to contact Mr. Charles Piszczor at 312-930-4536 or via e-mail at [charles.piszczor@cmegroup.com](mailto:charles.piszczor@cmegroup.com) or me

at (212) 299-2200. We would be appreciative if you could reference our CME Submission No. 11-017 in any related correspondence.

Sincerely,

/s/ Christopher Bowen  
Managing Director, Chief Regulatory Counsel

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**CHAPTER 421**  
**CME Canadian Degree Days Index Futures**

**42102.G. Termination of Trading**

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least [~~two~~] five calendar days after the futures contract month.

**42103.A. Final Settlement Price**

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian Degree Days Index reported by Earth Satellite Corporation for that city for that contract month, using the methodology in effect on that date, on the first Exchange business day that is at least [~~two~~] five calendar days after the futures contract month. For example, on January [4]5, 2005, the December 2004 futures contract on the CME Montreal HDD Index would have been settled at 737.90 Heating Degree Days.

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**CHAPTER 422**  
**CME Canadian Seasonal Strip Degree Days Index Futures**

**42202.G. Termination of Trading**

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least [~~two~~] five calendar days after the last calendar day of the last month of the defined strip.

**42203.A. Final Settlement Price**

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Degree Days Index reported by Earth Satellite Corporation for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least [~~two~~] five calendar days after the last calendar day of the last month of the defined strip. For example, on April [4]5, 2006, the November 2005 - March 2006 futures contract on the CME Montreal Nov-Mar '06 SSHDD Index would have been settled at 3161.70 Heating Degree Days.

**Chapter 425**  
**CME Canadian CAT Index Futures**

**42502.G. Termination of Trading**

Futures trading shall terminate at 9:00 A.M. Chicago time on the first Exchange business day that is at least [~~two~~] five calendar days after the futures contract month.

**42503.A. Final Settlement Price**

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian CAT Index reported by Earth Satellite Corporation for that city for that contract month, using the methodology in effect on that date, on the first Exchange business day that is at least [~~two~~] five calendar days after the futures contract month. For example, on July [~~2~~]5, 2006, the June 2006 futures contract on the CME Montreal Canadian CAT Index would have been settled at 574.45 Degrees Celsius.

**Chapter 426**

**CME Canadian Seasonal CAT Strip Index Futures**

**42602.G. Termination of Trading**

Futures trading shall terminate at 9:00 A.M. Chicago time on the first Exchange business day that is at least [~~two~~] five calendar days after the last calendar day of the last month of the defined strip.

**42603.A. Final Settlement Price**

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian Seasonal CAT Strip Index reported by Earth Satellite Corporation for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least [~~two~~] five calendar days after the last calendar day of the last month of the defined strip. For example, on October [~~2~~]5, 2006, the May 2006 - September 2006 futures contract on the CME Montreal May - September '06 Canadian Seasonal CAT Strip Index would have been settled at 2771.70 Degrees Celsius.