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OFFICE OF THE SECRETARIAT
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January 22, 2010

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 40.2 Submission. Exchange
Certification for a New Product pertaining to
Rules 40601, 40701, 40801 and 40901 - COMMODITY SPECIFICATIONS.
CME Submission No. 10-019**

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME") hereby notifies the Commodity Futures Trading Commission regarding the addition of a new European Monthly & Seasonal location.

The new location is Prague, Ruzyne Czech Republic (WMO 11518). This location will be added on Monday, January 25, 2010.

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

Changes to the rule language are as follows with additions underscored 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 or me at 312-648-5422. We would be appreciative if you could reference our CME Submission No. 10-019 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack
Regulatory Counsel

Chapter 406 CME European HDD Index Futures

40601. COMMODITY SPECIFICATIONS

1. Heating Degree Days (HDD)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Barcelona Prat De Llobregat Aeropuerto, Spain (WMO 08181): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Berlin-Tempelhof, Germany (WMO 10384): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- Essen, Germany (WMO 10410): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin
- Madrid Barajas Aeropuerto, Spain (WMO 08221): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Oslo-Blindern, Norway (WMO 01492): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin.
- Paris-Orly, France (WMO 07149): Between 0600 UTC the current day and 0559 UTC the following day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Rome Ciampino, Italy, (WMO 16239): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Stockholm-Observatoriet, Sweden (WMO 02485): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Prague, Ruzyně Czech Republic (WMO 11518): Between 2100 UTC the previous day and 2059 UTC the current day for Tmax, and between 2100 UTC the previous day and 2059 UTC the current day for Tmin

For each day, HDD is the greater of (1) zero, (2) 18 degrees Celsius ("C") minus the daily average temperature.

2. The CME European HDD Indexes

Each particular CME European HDD Index is the accumulation of like Degree Days over a calendar month. The accumulation period of each CME European HDD Index futures contract begins with the first calendar day of the contract month and ends with the last calendar day of the contract month.

(end of Rule 40601)

(Remainder of Rule Unchanged)

Chapter 407
CME European Seasonal Strip HDD Index Futures

40701. COMMODITY SPECIFICATIONS

1. Heating Degree Days (HDD)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Barcelona Prat De Llobregat Aeropuerto, Spain (WMO 08181): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Berlin-Tempelhof, Germany (WMO 10384): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- Essen, Germany (WMO 10410): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin
- Madrid Barajas Aeropuerto, Spain (WMO 08221): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Oslo-Blindern, Norway (WMO 01492): Between 0600 UTC the current day and 0559 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin.
- Paris-Orly, France (WMO 07149): Between 0600 UTC the current day and 0559 UTC the following day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Rome Ciampino, Italy (WMO 16239): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Stockholm-Observatoriet, Sweden (WMO 02485): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin

- Prague, Ruzyne Czech Republic (WMO 11518): Between 2100 UTC the previous day and 2059 UTC the current day for Tmax, and between 2100 UTC the previous day and 2059 UTC the current day for Tmin

For each day, HDD is the greater of (1) zero, (2) 18 degrees Celsius ("C") minus the daily average temperature.

2. The CME European Seasonal Strip HDD Indexes

Each particular CME European Seasonal Strip HDD index is the accumulation of like Degree Days over a minimum of two, and a maximum of seven, consecutive calendar months. For a Heating Degree Days seasonal strip, the first calendar month in the strip may be October or later, and the last calendar month in the strip may be April or earlier. A separate futures contract shall be listed for each strip. The accumulation period of each CME European Seasonal Strip HDD begins with the first calendar day of the first month of the strip and ends with the last calendar day of the last month in the defined strip.

(end of Rule 40701)

(Remainder of Rule Unchanged)

Chapter 408 CME European CAT Index Futures

40801. COMMODITY SPECIFICATIONS

1. Cumulative Average Temperature (CAT)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Barcelona Prat De Llobregat Aeropuerto, Spain (WMO 08181): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Berlin-Tempelhof, Germany (WMO 10384): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- Essen, Germany (WMO 10410): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin
- Madrid Barajas Aeropuerto, Spain (WMO 08221): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin

- Oslo-Blindern, Norway (WMO 01492): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Paris-Orly, France (WMO 07149): Between 0600 UTC the current day and 0559 UTC the following day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Rome Ciampino, Italy, (WMO 16239): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Stockholm-Observatoriet, Sweden (WMO 02485): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Prague, Ruzyne Czech Republic (WMO 11518): Between 2100 UTC the previous day and 2059 UTC the current day for Tmax, and between 2100 UTC the previous day and 2059 UTC the current day for Tmin

2. The CME European CAT Indexes

Each particular CME European CAT Index is the accumulation of like daily average temperatures over a calendar month. The accumulation period of each CME European CAT Index futures contract begins with the first calendar day of the contract month and ends with the last calendar day of the contract month.

(end of Rule 40801)

(Remainder of Rule Unchanged)

Chapter 409 CME European Seasonal CAT Strip Index Futures

40901. COMMODITY SPECIFICATIONS¹

1. Cumulative Average Temperature (CAT)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Barcelona Prat De Llobregat Aeropuerto, Spain (WMO 08181): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Berlin-Tempelhof, Germany (WMO 10384): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- Essen, Germany (WMO 10410): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin

- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin
- Madrid Barajas Aeropuerto, Spain (WMO 08221): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Oslo-Blindern, Norway (WMO 01492): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Paris-Orly, France (WMO 07149): Between 0600 UTC the current day and 0559 UTC the following day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Rome Ciampino, Italy (WMO 16239): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Stockholm-Observatoriet, Sweden (WMO 02485): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Prague, Ruzyne Czech Republic (WMO 11518): Between 2100 UTC the previous day and 2059 UTC the current day for Tmax, and between 2100 UTC the previous day and 2059 UTC the current day for Tmin

2. The CME European Seasonal Strip CAT Indexes

Each particular CME European Seasonal Strip CAT index is the accumulation of like daily average temperatures over a minimum of two, and a maximum of seven, consecutive calendar months. For a seasonal strip involving a CAT, the first calendar month in the strip may be April or later, and the last calendar month in the strip may be October or earlier. A separate futures contract shall be listed for each strip. The accumulation period of each CME European Seasonal Strip CAT Index begins with the first calendar day of the first month of the strip, and ends with the last calendar day of the last month of the strip.

(end of Rule 40901)