

June 2, 2010

Mr. David Stawick Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21<sup>st</sup> Street, NW Washington DC 20581

> RE: Section 5c(c)(1) and Regulation Section 40.6. Certification of Amendments to CME Hurricane Index Seasonal Futures and CME Hurricane Index Seasonal Maximum Futures. Amendments to Rules 42701 - Commodity Specifications and 42801 - Commodity Specifications. CME Submission No. 10-155.

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission regarding the addition of the Florida + Southern Atlantic + Northern Atlantic (AL/FL Border to Eastport, ME) location to the CME Hurricane Index Seasonal Futures and CME Hurricane Index Seasonal Maximum Futures. This new segment of the coastline, which is being added in response to customer requests, will also be used by the corresponding options, binary contracts, and second event contracts that reference these underlying futures contracts.

These amendments are presented on the following page, with additions underlined. The amendments will be effective at the start of trading on Monday, June 7, 2010.

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

If you have any questions regarding this submission, please contact Paul Peterson at (312) 930-4587 or via e-mail at <u>paul.peterson@cmegroup.com</u>, Charles Piszczor at (312) 930-4536 or via e-mail at <u>charles.piszczor@cmegroup.com</u>, or me at (312) 648-5422. Please refer to CME Submission No. 10-155 in all correspondence regarding this matter.

Sincerely,

/s/ Stephen M. Szarmack Regulatory Counsel

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# Chapter 427 CME Hurricane Index Seasonal Futures

### 42701. COMMODITY SPECIFICATIONS

CHI Seasonal values will be calculated by EQECAT, Inc. (EQECAT), using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the following locations:

- Gulf Coast (Brownsville, TX to AL/FL Border)
- Florida (AL/FL Border to Fernandina Beach, FL)
- Southern Atlantic Coast (Fernandina Beach, FL to NC/VA Border)
- Northern Atlantic Coast (NC/VA Border to Eastport, ME)
- Eastern US (Brownsville, TX to Eastport, ME)
- Gulf + Florida (Brownsville, TX to Fernandina Beach, FL)
- Florida Gold Coast (Card Sound Bridge, FL to Jupiter Inlet, FL)
- Florida + Southern Atlantic + Northern Atlantic (AL/FL Border to Eastport, ME)

Separate futures contracts will be listed for trading on the accumulated CHI final settlement values for all hurricanes that make landfall in a specific location (e.g., Gulf Coast) between January 1 and December 31 inclusive of a calendar year.

(End of Rule 42701)

# Chapter 428

## CME Hurricane Index Seasonal Maximum Futures

#### 42801. COMMODITY SPECIFICATIONS

CHI Seasonal Maximum values will be calculated by EQECAT, Inc. (EQECAT), using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the following locations:

• Gulf Coast (Brownsville, TX to AL/FL Border)

- Florida (AL/FL Border to Fernandina Beach, FL)
- Southern Atlantic Coast (Fernandina Beach, FL to NC/VA Border)
- Northern Atlantic Coast (NC/VA Border to Eastport, ME)
- · Eastern US (Brownsville, TX to Eastport, ME)
- Gulf + Florida (Brownsville, TX to Fernandina Beach, FL)
- Florida Gold Coast (Card Sound Bridge, FL to Jupiter Inlet, FL)
- Florida + Southern Atlantic + Northern Atlantic (AL/FL Border to Eastport, ME)

Separate futures contracts will be listed for trading on the maximum CHI final settlement value for hurricanes that make landfall in a specific location (e.g., Gulf Coast) between January 1 and December 31 inclusive of a calendar year.

(End of Rule 42801)