

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-166

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): May 9, 2016 **Filing Description:** Delisting of the Washington/Reagan International CME US Seasonal HDD Futures Contract

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: Washington/Reagan International CME US Seasonal HDD Futures

Rule Numbers: CME Rulebook Chapter: 405

May 9, 2016

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 the Washington/Reagan International CME US Seasonal HDD Futures Contract. CME Submission No. 16-166

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 the Washington/Reagan International CME US Seasonal HDD Futures contract (Commodity Code: VUX) (the “Contract”), effective immediately, as set out in the rule language below. There is no open interest in the Contract.

Chapter 405
CME Seasonal Strip Degree Days Index Futures

40500. SCOPE OF CHAPTER

This chapter is limited in application to CME Seasonal Strip Degree Days Index futures: the CME Seasonal Strip Heating-Degree-Days (CME SSHDD) Index and the CME Seasonal Strip Cooling-Degree-Days (CME SSCDD) Index. In addition to this chapter, CME Seasonal Strip Degree Days Index futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times referred herein shall refer to and indicate Chicago time.

40501. CONTRACT SPECIFICATIONS

1. Heating Degree Days and Cooling Degree Days

The daily average temperature is defined as the arithmetic average of the maximum and minimum temperature recorded between midnight and 11:59p.m. as reported by MDA Information Systems, Inc.. For each day, Heating-Degree-Days (HDD) is the greater of (1) zero, (2) 65 degrees Fahrenheit minus the daily average temperature.

For each day, Cooling-Degree-Days (CDD) is the greater of (1) zero, (2) the daily average temperature minus 65 degrees Fahrenheit.

2. The CME Seasonal Strip Degree Days Indexes and Listing Cities

Each defined CME Seasonal Strip Degree Days index below is the accumulation of like Degree Days over the season.

Cooling Degree Days Strips:

- May – September

Atlanta Hartsfield International Airport (WBAN 13874)

Chicago O’Hare International Airport (WBAN 94846)

Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)

Dallas – Ft. Worth International Airport (WBAN 03927)

Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Sacramento Executive Airport (WBAN 23232)

- July – August

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Sacramento Executive Airport (WBAN 23232)

Heating Degree Days Strips:

- November – March

Atlanta Hartsfield International Airport (WBAN 13874)
Boston Logan International Airport (WBAN 147)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Des Moines International Airport (WBAN 14933)
Kansas City International Airport (WBAN 03947)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Philadelphia International Airport (WBAN 13739)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)
~~Washington/Reagan National Airport (WBAN 13743)~~

- December – February

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Sacramento Executive Airport (WBAN 23232)

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 Contract, and therefore there will be no market disruption related to the delisting.
- **Availability of General Information**: The Exchange will make publicly available the details of the 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 delisting complies 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>.

Should you have any questions concerning the above, please e-mail CMEGSubmissionInquiry@cmegroup.com or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A: CME Chapter 5, Position Limit, Position Accountability and Reportable Level Table (attached under separate cover)

Appendix A

Amendments to CME Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table

(attached under separate cover)