



Special Executive Report

S-7304

February 25, 2015

New Weather Reporting Station for Melbourne, Australia

Effective Sunday, March 1, 2015 for trade date Monday, March 2, 2015, the Chicago Mercantile Exchange, Inc. (CME or Exchange) will amend the now decommissioned Melbourne Regional, Australia station (WMO 94868) to Melbourne Olympic Park (WMO 95936). Olympic Park is now the official reporting station for the Met Office. The new site meets all requirements for security and official recording of meteorological data. These amendments will apply to all Australian March 2015, and subsequent futures and options contracts months.

Amended rule language is as follows with the additions underlined and deletions bracketed and struck through:

Chapter 439 CME Australian Degree Days Index Futures

43901. 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 0900 Local Standard Time the current day and 0900 Local Standard Time the following day for Tmax, and between 0900 Local Standard Time the previous day and 0900 Local Standard Time the current day for Tmin.

For each day, Heating-Degree-Days (HDD) is the greater of (1) zero, (2) 18 degrees Celsius minus the daily average temperature.

For each day, Cooling-Degree-Days (CDD) is the greater of (1) zero, (2) the daily average temperature minus 18 degrees Celsius.

2. The CME Australian Degree Days Indexes and Listing Cities

Each particular CME Australian Index is the accumulation of like Degree Days over a calendar month.

The accumulation period of each CME Australian CDD or 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.

The temperature for a particular city is reported from a specific automated weather station. The table below lists the cities and their corresponding weather stations.

Brisbane Airport (WMO 94578)

Melbourne ~~Regional~~ Olympic Park (WMO ~~94868~~ 95936)

Sydney Bankstown (WMO 94765)

Chapter 440 CME Australian Seasonal Strip Degree Days Index Futures

44001. 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 0900 Local Standard Time the current day and 0900 Local Standard Time the following day for Tmax, and between 0900 Local Standard Time the previous day and 0900 Local Standard Time the current day for Tmin.

For each day, Heating-Degree-Days (HDD) is the greater of (1) zero, (2) 18 degrees Celsius minus the daily average temperature.

For each day, Cooling-Degree-Days (CDD) is the greater of (1) zero, (2) the daily average temperature minus 18 degrees Celsius.

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

Each particular CME Australian Seasonal Strip Degree Days index is the accumulation of like Degree Days over a minimum of two, and a maximum of seven, consecutive calendar months. For a seasonal strip involving Cooling Degree Days, 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. For a seasonal strip involving Heating Degree Days, 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 Australian Seasonal Strip Degree Days 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 defined strip. The temperature for a particular city is reported from a specific automated weather station. The table below lists the cities and their corresponding weather stations.

Brisbane Airport (WMO 94578)

Melbourne ~~Regional~~ Olympic Park (WMO ~~94868~~ 95936)

Sydney Bankstown (WMO 94765)

The CFTC will be notified of rule amendments during the week of March 9, 2015, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

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