

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-141 (99 of 144)

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 05/14/24 Filing Description: Initial Listing of One-Hundred and Forty-Four (144) Seasonal Strip Weather Futures and Options Contracts  
**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:**

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

Official Product Name: See filing.

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

Official Name(s) of Product(s) Affected:

Rule Numbers:

May 14, 2024

**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 40.2(a) Certification. Initial Listing of One-Hundred and Forty-Four (144) Season Strip Weather Futures and Options Contracts.  
 CME Submission No. 24-141 (99 of 144)**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) certifies to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the initial listing of one-hundred and forty-four (144) CME Seasonal Strip Index futures and options contracts (collectively, the “Contracts”) for trading on the CME Globex electronic platform (“CME Globex”) and for submission for clearing via CME ClearPort. There will be four (4) effective dates as set forth below.

(1) Effective: Sunday, June 2 for trade date Monday, June 3, 2024

<i>Contract Title/Commodity Code/Rulebook Chapter</i>	<b>Commodity Code</b>	<b>Rulebook Chapter</b>
<b>CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q3</b>	3K1	405
<b>CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q3</b>	3KW	405
<b>CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q3</b>	3KP	405
<b>CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q3</b>	3K2	405
<b>CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q3</b>	3K3	405
<b>CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q3</b>	33K	405
<b>CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q3</b>	3K4	405
<b>CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q3</b>	3K5	405
<b>CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q3</b>	3K0	405
<b>CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS CDD Q3</b>	3KQ	405
<b>CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q3</b>	3KS	405
<b>CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q3</b>	3K6	405
<b>CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q3</b>	3K7	405
<b>CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q3</b>	3G2	409

<b>CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q3</b>	3G4	409
<b>CME European Seasonal Strip CAT Index Futures - LONDON CAT Q3</b>	3G0	409
<b>CME European Seasonal Strip CAT Index Futures - PARIS CAT Q3</b>	3G1	409
<b>Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q3</b>	3G6	412
<b>CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q3</b>	3K1	405A
<b>CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q3</b>	3KW	405A
<b>CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q3</b>	3KP	405A
<b>CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q3</b>	3K2	405A
<b>CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q3</b>	3K3	405A
<b>CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q3</b>	33K	405A
<b>CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q3</b>	3K4	405A
<b>CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q3</b>	3K5	405A
<b>CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q3</b>	3K0	405A
<b>CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS CDD Q3</b>	3KQ	405A
<b>CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q3</b>	3KS	405A
<b>CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q3</b>	3K6	405A
<b>CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q3</b>	3K7	405A
<b>CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q3</b>	3G2	409A
<b>CME European Seasonal Strip CAT Index Options - ESSEN CAT Q3</b>	3G4	409A
<b>CME European Seasonal Strip CAT Index Options - LONDON CAT Q3</b>	3G0	409A
<b>CME European Seasonal Strip CAT Index Options - PARIS CAT Q3</b>	3G1	409A
<b>Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q3</b>	3G6	412A

(2) Effective on Sunday, July 14 for trade date Monday, July 15, 2024:

<i>Contract Title/Commodity Code/Rulebook Chapter</i>	<b>Commodity Code</b>	<b>Rulebook Chapter</b>
<b>CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q4</b>	4H1	405
<b>CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q4</b>	4HW	405
<b>CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q4</b>	4LP	405
<b>CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q4</b>	4H2	405
<b>CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q4</b>	4H3	405
<b>CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q4</b>	4HR	405

CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q4	4H4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q4	4H5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q4	4H0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q4	4HQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q4	4HS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q4	4H6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q4	4H7	405
CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q4	4D2	407
CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q4	4D4	407
CME European Seasonal Strip HDD Index Futures - LONDON HDD Q4	4D0	407
CME European Seasonal Strip HDD Index Futures - PARIS HDD Q4	4D1	407
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q4	4G6	412
CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q4	4H1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q4	4HW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q4	4LP	405A
CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q4	4H2	405A
CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q4	4H3	405A
CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q4	4HR	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q4	4H4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q4	4H5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q4	4H0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q4	4HQ	405A
CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q4	4HS	405A
CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q4	4H6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q4	4H7	405A
CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q4	4D2	407A
CME European Seasonal Strip HDD Index Options - ESSEN HDD Q4	4D4	407A
CME European Seasonal Strip HDD Index Options -LONDON HDD Q4	4D0	407A
CME European Seasonal Strip HDD Index Options - PARIS HDD Q4	4D1	407A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q4	4G6	412A

(3) Effective on Sunday, July 28 for trade date Monday, July 29, 2024:

20 S Wacker Dr Chicago, IL 60606 T 312 466 7478 tim.elliott@cmegroup.com cmegroup.com

<i>Contract Title/Commodity Code/Rulebook Chapter</i>	<b>Commodity Code</b>	<b>Rulebook Chapter</b>
<b>CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q1</b>	1H1	405
<b>CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q1</b>	1HW	405
<b>CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q1</b>	1LP	405
<b>CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q1</b>	1H2	405
<b>CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q1</b>	1H3	405
<b>CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q1</b>	1HR	405
<b>CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q1</b>	1H4	405
<b>CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q1</b>	1H5	405
<b>CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q1</b>	1H0	405
<b>CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q1</b>	1HQ	405
<b>CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q1</b>	1HS	405
<b>CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q1</b>	1H6	405
<b>CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q1</b>	1H7	405
<b>CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q1</b>	1D2	407
<b>CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q1</b>	1D4	407
<b>CME European Seasonal Strip HDD Index Futures - LONDON HDD Q1</b>	1D0	407
<b>CME European Seasonal Strip HDD Index Futures - PARIS HDD Q1</b>	1D1	407
<b>Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q1</b>	1G6	412
<b>CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q1</b>	1H1	405A
<b>CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q1</b>	1HW	405A
<b>CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q1</b>	1LP	405A
<b>CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q1</b>	1H2	405A
<b>CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q1</b>	1H3	405A
<b>CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q1</b>	1HR	405A
<b>CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q1</b>	1H4	405A
<b>CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q1</b>	1H5	405A
<b>CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q1</b>	1H0	405A
<b>CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q1</b>	1HQ	405A
<b>CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q1</b>	1HS	405A

CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q1	1H6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q1	1H7	405A
CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q1	1D2	407A
CME European Seasonal Strip HDD Index Options - ESSEN HDD Q1	1D4	407A
CME European Seasonal Strip HDD Index Options - LONDON HDD Q1	1D0	407A
CME European Seasonal Strip HDD Index Options - PARIS HDD Q1	1D1	407A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q1	1G6	412A

(4) Effective on Sunday, August 25 for trade date Monday, August 26, 2024:

<i>Contract Title/Commodity Code/Rulebook Chapter</i>	<b>Commodity Code</b>	<b>Rulebook Chapter</b>
CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q2	2K1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q2	2KW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q2	2KP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q2	2K2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q2	2K3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q2	2KR	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q2	2K4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q2	2K5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q2	2K0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS CDD Q2	2KQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q2	2KS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q2	2K6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q2	2K7	405
CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q2	G22	409
CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q2	G42	409
CME European Seasonal Strip CAT Index Futures - LONDON CAT Q2	G02	409
CME European Seasonal Strip CAT Index Futures - PARIS CAT Q2	G12	409
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q2	G62	412
CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q2	2K1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q2	2KW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q2	2KP	405A

CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q2	2K2	405A
CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q2	2K3	405A
CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q2	2KR	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q2	2K4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q2	2K5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q2	2K0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS CDD Q2	2KQ	405A
CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q2	2KS	405A
CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q2	2K6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q2	2K7	405A
CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q2	G22	409A
CME European Seasonal Strip CAT Index Options - ESSEN CAT Q2	G42	409A
CME European Seasonal Strip CAT Index Options - LONDON CAT Q2	G02	409A
CME European Seasonal Strip CAT Index Options - PARIS CAT Q2	G12	409A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q2	G62	412A

Exhibit A provides the market overview applicable to the Contracts.

Exhibits B, C, D, G, H, I, L, M, N, Q, R, and S, provide amendments to Rule 40X01. (“Contract Specification”) of the four (4) CME Chapters noted below to include the new strip futures contracts:

Chapter 405 CME Seasonal Strip Degree Days Index Futures  
Chapter 407 CME European Seasonal Strip HDD Index Futures  
Chapter 409 CME European Seasonal CAT Strip Index Futures  
Chapter 412 CME Pacific Rim Seasonal CAT Index Futures

The four (4) CME Chapters below, which include the related option contracts, are provided for convenience and will not be impacted as a result of this initiative:

Chapter [405A](#) Options on CME Seasonal Strip Degree Days Index Futures  
Chapter [407A](#) Options on CME European Season Strip HDD Index Futures  
Chapter [409A](#) Options on CME European Seasonal Strip CAT Index Futures  
Chapter [412A](#) Options on CME Pacific Rim Seasonal CAT Index Futures

Exhibits E, J, O, and T provide the Position Limit, Position Accountability and Reportable Level Table in Chapter 5 of the CME Rulebook for each effective date (under separate cover). Exhibits F, K, P, and U provide the applicable CME Rule 588.H (“Globex Non-Reviewable Trading Ranges”) Table for each effective date.

## Section 1: Contract Terms and Conditions

### Contract Specifications:



<i>Contract Title/Rulebook Chapter/Commodity Code</i>	<b>Commodity Code</b>	<b>Rulebook Chapter</b>
<b>EFFECTIVE TRADE DATE MONDAY, JUNE, 3, 2024</b>		
CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q3	3K1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q3	3KW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q3	3KP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q3	3K2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q3	3K3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q3	33K	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q3	3K4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q3	3K5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q3	3K0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS CDD Q3	3KQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q3	3KS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q3	3K6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q3	3K7	405
CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q3	3G2	409
CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q3	3G4	409
CME European Seasonal Strip CAT Index Futures - LONDON CAT Q3	3G0	409
CME European Seasonal Strip CAT Index Futures - PARIS CAT Q3	3G1	409
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q3	3G6	412
CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q3	3K1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q3	3KW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q3	3KP	405A
CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q3	3K2	405A
CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q3	3K3	405A
CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q3	33K	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q3	3K4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q3	3K5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q3	3K0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS CDD Q3	3KQ	405A
CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q3	3KS	405A



CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q3	3K6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q3	3K7	405A
CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q3	3G2	409A
CME European Seasonal Strip CAT Index Options - ESSEN CAT Q3	3G4	409A
CME European Seasonal Strip CAT Index Options - LONDON CAT Q3	3G0	409A
CME European Seasonal Strip CAT Index Options - PARIS CAT Q3	3G1	409A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q3	3G6	412A

**EFFECTIVE TRADE DATE MONDAY, JULY 15, 2024**

CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q4	4H1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q4	4HW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q4	4LP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q4	4H2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q4	4H3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q4	4HR	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q4	4H4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q4	4H5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q4	4H0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q4	4HQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q4	4HS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q4	4H6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q4	4H7	405
CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q4	4D2	407
CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q4	4D4	407
CME European Seasonal Strip HDD Index Futures -LONDON HDD Q4	4D0	407
CME European Seasonal Strip HDD Index Futures - PARIS HDD Q4	4D1	407
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q4	4G6	412
CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q4	4H1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q4	4HW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q4	4LP	405A
CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q4	4H2	405A
CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q4	4H3	405A

CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q4	4HR	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q4	4H4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q4	4H5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q4	4H0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q4	4HQ	405A
CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q4	4HS	405A
CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q4	4H6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q4	4H7	405A
CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q4	4D2	407A
CME European Seasonal Strip HDD Index Options - ESSEN HDD Q4	4D4	407A
CME European Seasonal Strip HDD Index Options -LONDON HDD Q4	4D0	407A
CME European Seasonal Strip HDD Index Options - PARIS HDD Q4	4D1	407A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q4	4G6	412A
<b>EFFECTIVE TRADE DATE MONDAY, JULY 29, 2024</b>		
CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q1	1H1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q1	1HW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q1	1LP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q1	1H2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q1	1H3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q1	1HR	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q1	1H4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q1	1H5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q1	1H0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q1	1HQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q1	1HS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q1	1H6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q1	1H7	405
CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q1	1D2	407
CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q1	1D4	407
CME European Seasonal Strip HDD Index Futures - LONDON HDD Q1	1D0	407
CME European Seasonal Strip HDD Index Futures - PARIS HDD Q1	1D1	407
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q1	1G6	412

CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q1	1H1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q1	1HW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q1	1LP	405A
CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q1	1H2	405A
CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q1	1H3	405A
CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q1	1HR	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q1	1H4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q1	1H5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q1	1H0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q1	1HQ	405A
CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q1	1HS	405A
CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q1	1H6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q1	1H7	405A
CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q1	1D2	407A
CME European Seasonal Strip HDD Index Options - ESSEN HDD Q1	1D4	407A
CME European Seasonal Strip HDD Index Options - LONDON HDD Q1	1D0	407A
CME European Seasonal Strip HDD Index Options - PARIS HDD Q1	1D1	407A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q1	1G6	412A
<b>EFFECTIVE TRADE DATE MONDAY, AUGUST 26, 2024</b>		
CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q2	2K1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q2	2KW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q2	2KP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q2	2K2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q2	2K3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q2	2KR	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q2	2K4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q2	2K5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q2	2K0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS CDD Q2	2KQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q2	2KS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q2	2K6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q2	2K7	405

	<b>CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q2</b>	G22	409
	<b>CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q2</b>	G42	409
	<b>CME European Seasonal Strip CAT Index Futures - LONDON CAT Q2</b>	G02	409
	<b>CME European Seasonal Strip CAT Index Futures - PARIS CAT Q2</b>	G12	409
	<b>Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q2</b>	G62	412
	<b>CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q2</b>	2K1	405A
	<b>CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q2</b>	2KW	405A
	<b>CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q2</b>	2KP	405A
	<b>CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q2</b>	2K2	405A
	<b>CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q2</b>	2K3	405A
	<b>CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q2</b>	2KR	405A
	<b>CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q2</b>	2K4	405A
	<b>CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q2</b>	2K5	405A
	<b>CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q2</b>	2K0	405A
	<b>CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS CDD Q2</b>	2KQ	405A
	<b>CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q2</b>	2KS	405A
	<b>CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q2</b>	2K6	405A
	<b>CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q2</b>	2K7	405A
	<b>CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q2</b>	G22	409A
	<b>CME European Seasonal Strip CAT Index Options - ESSEN CAT Q2</b>	G42	409A
	<b>CME European Seasonal Strip CAT Index Options - LONDON CAT Q2</b>	G02	409A
	<b>CME European Seasonal Strip CAT Index Options - PARIS CAT Q2</b>	G12	409A
	<b>Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q2</b>	G62	412A
<i>Trading Unit</i>	<b>US Cities:</b>	\$20 (US Dollars) times the respective Index	
	<b>Amsterdam, Essen, Paris:</b>	€20 (Euros) times the respective Index	
	<b>London</b>	£20 (British Pounds) times the respective Index	
	<b>Tokyo:</b>	¥2,500 (Japanese Yen) times the respective Index	
<i>Listing Schedule</i>	<b>Q3:</b>	1 Jul-Sep Strip	
	<b>Q4:</b>	1 Oct-Dec Strip	
	<b>Q1:</b>	1 Jan-Mar Strip	
	<b>Q2:</b>	1 Apr-Jun Strip	
<i>Initial Listing</i>	<b>Q3:</b>	Sep 2024	
	<b>Q4:</b>	Dec 2024	
	<b>Q1:</b>	Mar 2025	
	<b>Q2:</b>	Jun 2025	
<i>Trading and Clearing Hours</i>	CME Globex Pre-Open	Sunday – 4:00 p.m. – 5:00 p.m. Central Time/CT Monday – Thursday 4:45 p.m. – 5:00 p.m. CT	
	CME Globex	Sunday - Friday 5:00 p.m. - 3:15 p.m. CT with daily trading halts 3:15 p.m. - 5:00 p.m.	

	CME ClearPort	Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday - Thursday from 5:45 p.m. – 6:00 p.m. CT
<i>Minimum Price Increments</i>	<b>US Cities:</b> <b>Amsterdam, Essen, Paris:</b> <b>London</b> <b>Tokyo:</b>	1 index point (= \$20 per contract) 1 index point (=€20 per contract) 1 index point (= £20 per contract) 0.01 index point (= ¥25 per contract)
<i>Termination of Trading</i>	Trading shall terminate for U.S. cities and Tokyo at 9:00 a.m. CT on the second Exchange Business Day after the futures contract month.  Trading shall terminate for European cities at 9:00 a.m. CT on the fifth Exchange Business Day after the futures contract month.  Options trading shall terminate on the same date and time as the underlying futures contract.	
<i>Settlement Type</i>	<b>Futures</b> <b>Options</b>	Financially Settled Physically Settled – Exercise into Futures
<i>Futures Final Settlement</i>	All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Index reported by Speedwell Settlement Services Ltd. for that city for that contract period, using the methodology in effect on that date.	
<i>Options Exercise Procedure</i>	European Style	
<i>Options Strike Price Intervals</i>	<b>US and European Cities:</b> <b>Tokyo:</b>	Dynamically listed at intervals of 1 index point Dynamically listed at intervals of .01 index point
<i>CME Globex Matching Algorithm</i>	F-FIFO (First-In, First Out)	
<i>Position Limits and Reportable Levels</i>	<b>Single Month Accountability Level</b> 10,000	<b>Reportable Levels</b> 25
<i>Block Trade Minimum Threshold and Reporting Window</i>	Minimum Threshold Reporting Window	20 contracts 15 minutes

### Exchange Fees:

Membership Type	Venue/Transaction Type	Fee
Individual Members Clearing Members Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Members & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	CME Globex	\$0.85
	EFP	\$0.85
	EFR	\$0.85
	Block	\$0.85
	Delivery	\$0.50
	Exe Asn Future From	\$0.55
Rule 106.D Lessees Rule 106.F Employees	CME Globex	\$0.85
	EFP	\$0.85
	EFR	\$0.85
	Block	\$0.85
	Delivery	\$0.50
	Exe Asn Future From	\$0.55
Rule 106.R Electronic Corporate Members (For other than CME Globex - Non-Member rates apply)	CME Globex	\$0.85

Rule 106.H and 106.N Firms	CME Globex	\$0.85
	EFP	\$0.85
	EFR	\$0.85
	Block	\$0.85
	Delivery	\$0.50
	Exe Asn Future From	\$0.55
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	N/A
Latin American Fund Manager Incentive Program (FMIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	N/A
Members Trading Outside of Division (For other than CME Globex During ETH - Non-Member rates apply)	CME Globex During ETH Only	\$0.85
Non-Members	CME Globex	\$1.35
	EFP	\$1.35
	EFR	\$1.35
	Block	\$1.35
	Delivery	\$1.00
	Exe Asn Future From	\$1.05

Processing Fees	Fee
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.05
Facilitation Fee	\$0.40

## Section 2: Price Reporting Agency

The official weather data that is used to settle our contracts is published by government weather agencies and then supplied to us from Speedwell Settlement Services Ltd. (“SSS”). In the case of the United States, the National Weather Service (“NWS”), Federal Aviation Administration (“FAA”), the Department of Defense (“DoD”), and the National Oceanic and Atmospheric Administration (“NOAA”) are responsible for the measurement, recording and issuance of the data. Weather stations used for CME weather contracts are located at major airports or government owned properties having 24 hour/365 day security measures in place to insure the accuracy of the data being reported. Similar to the US, European and Asian governments have implemented similar systems and collect the data in the same way, with the same authority and oversight.

These weather stations serve a vital function to air traffic safety around the world. Data readings from these stations are used to determine such things as flying and de-icing conditions. Therefore, the accuracy and security of these instruments are a high priority for these government agencies. Instrument placement is usually out on the property in remote secure locations, so as not to be affected by jet engine or tarmac heat radiation and most importantly human tampering.

### Settlement Data

Raw Data Weather Elements that have been processed to produce Certified Data, and when needed, Calculated Data.

### Data Certification



Data Certification involves the process of detecting data problems (Gross Errors and Missing Data) and then correcting those problems by removing and replacing problem values with Estimated Values.

As weather data is being released, a number of weather data suppliers are monitoring the data for any unusual readings. If a reading were to be an outlier or missing it would be reported to the issuing agency to verify for accuracy and/or correction. Weather data suppliers, such as SSS, not only monitor the specific CME weather locations, but also surrounding weather stations. They use surrounding weather stations as one means to verify for the accuracy of data being issued by the reporting agency. SSS is an industry leader in weather-related data to the futures and over-the-counter (“OTC”) markets.

### Section 3: Compliance with Core Principles

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:

- **Compliance with Rules:** Trading in the Contracts will be subject to all CME Rules, including prohibitions against fraudulent, noncompetitive, unfair and abusive practices as outlined in CME Rule Chapter 4, the Exchange’s trade practice rules, the majority of which are contained in Chapter 5 and Chapter 8 of the CME Rulebook, and the dispute resolution and arbitration procedures of CME Rule Chapter 6. As with all products listed for trading on one of CME Group’s designated contract markets, trading activity in the Contract will be subject to monitoring and surveillance by CME Group’s Market Regulation Department. The Market Regulation Department has the authority to exercise its investigatory and enforcement power where potential rule violations are identified.
- **Contracts not Readily Subject to Manipulation:** The Contracts are not readily subject to manipulation because of their structural attributes and reliance on government supplied data. Final settlements are based on official weather data that is published by government weather agencies and supplied to the Exchange by a single PRA, Speedwell Settlement Services Ltd. In the case of the United States, NWS, FAA, DoD, and NOAA are responsible for the measurement, recording and issuance of the data. Weather stations used for CME weather contracts are located at major airports or government owned properties having 24 hour/365 day security measures in place to ensure the accuracy of the data being reported. Similar to the U.S., European and Asian governments have implemented similar systems and collect the data in the same way, with the same authority and oversight.
- **Prevention of Market Disruption:** Trading in the Contracts will be subject to the rules of the Exchange, which include prohibitions on manipulation, price distortion, and disruption to the cash settlement process. As with any new product listed for trading on a CME Group designated contract market, trading activity in the Contracts will be subject to monitoring and surveillance by CME Group’s Market Regulation Department.
- **Position Limitations or Accountability:** The speculative position limits for the Contracts as demonstrated in this submission are consistent with the Commission’s guidance.
- **Emergency Authority:** As with all CME Group futures and options product, the Exchange shall have full authority to act appropriately and as necessary in emergency situations.
- **Availability of General Information:** The Exchange will publish on its website information in regard to contract specifications, terms, and conditions, as well as daily trading volume, open interest, and price information for the Contracts. The Exchange will issue a Special Executive Report (“SER”) regarding the launch of the Contracts. The SER will also be posted on the CME Group website.



- **Daily Publication of Trading Information:** The Exchange will publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.
- **Execution of Transactions:** The Contracts will be listed for trading on the CME Globex and for submission of clearing through the CME ClearPort platform. The CME Globex trading venue provides for competitive and open execution of transactions and affords the benefits of reliability and global connectivity.
- **Trade Information:** All requisite trade information for the Contracts will be included in the audit trail and is sufficient for the Market Regulation Department to monitor for market abuse.
- **Financial Integrity of Contracts:** The Contracts will be cleared by the CME Clearing, a derivatives clearing organization registered with the CFTC and subject to all CFTC Regulations related thereto.
- **Protection of Market Participants:** CME Rulebook Chapters 4 and 5 set forth multiple prohibitions that preclude intermediaries from disadvantaging their customers. These rules apply to trading in all of the Exchange's competitive trading venues.
- **Disciplinary Procedures:** Chapter 4 of the Rulebook contains provisions that allow the Exchange to discipline, suspend or expel members or market participants that violate the Rulebook. Trading in the Contracts will be subject to Chapter 4, and the Market Regulation Department has the authority to exercise its enforcement power in the event rule violations in these products are identified.
- **Dispute Resolution:** Disputes with respect to trading in the Contracts will be subject to the arbitration provisions set forth in Chapter 6 of the Rulebook. Chapter 6 allows all non-members to submit a claim for financial losses resulting from transactions on the Exchange to arbitration. A member named as a respondent in a claim submitted by a non-member is required to participate in the arbitration pursuant to Chapter 6. Additionally, the Exchange requires that members resolve all disputes concerning transactions on the Exchange via arbitration.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.2(a), the Exchange hereby certifies that the listing of the Contracts 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 contact the undersigned at 312-466-7478 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Timothy Elliott  
 Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – Market Overview (applicable to all contracts)

**Effective June 3, 2024:**

Exhibit B – CME Rulebook Chapter 405

Exhibit C – CME Rulebook Chapter 409

Exhibit D – CME Rulebook Chapter 412

Exhibit E – Position Limit, Position Accountability, and Reportable Level Table in

[20 S Wacker Dr](http://www.cmegroup.com) Chicago, IL 60606 T 312 466 7478 [tim.elliott@cmegroup.com](mailto:tim.elliott@cmegroup.com) [cmegroup.com](http://www.cmegroup.com)

Chapter 5 of the CME Rulebook (attached under separate cover)  
Exhibit F – CME Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table

**Effective July 15, 2024:**

Exhibit G – CME Rulebook Chapter 405  
Exhibit H – CME Rulebook Chapter 407  
Exhibit I – CME Rulebook Chapter 412  
Exhibit J – Position Limit, Position Accountability, and Reportable Level Table in  
Chapter 5 of the CME Rulebook (attached under separate cover)  
Exhibit K – CME Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table

**Effective July 29, 2024:**

Exhibit L – CME Rulebook Chapter 405  
Exhibit M – CME Rulebook Chapter 407  
Exhibit N – CME Rulebook Chapter 412  
Exhibit O – Position Limit, Position Accountability, and Reportable Level Table in  
Chapter 5 of the CME Rulebook (attached under separate cover)  
Exhibit P – CME Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table

**Effective August 26, 2024:**

Exhibit Q – CME Rulebook Chapter 405  
Exhibit R – CME Rulebook Chapter 409  
Exhibit S – CME Rulebook Chapter 412  
Exhibit T – Position Limit, Position Accountability, and Reportable Level Table in  
Chapter 5 of the CME Rulebook (attached under separate cover)  
Exhibit U – CME Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table

## **Exhibit A**

### **Position Limit/Accountability Levels and Market Overview [Applicable to all Contracts and all Effective Dates]**

#### **Position Limit/Accountability Levels**

The Contracts will mirror the currently listed weather futures and options contracts with single month accountability levels of 10,000 contracts. These changes will be reflected in the position accountability table in Chapter 5.

The 10,000 per month contract accountability level has been vetted with the CFTC due to the fact that Section 151 of the Act was vacated and reverted back to Section 150, which does not have an interpretation for position accountability for Alternative products. The CFTC acknowledged that weather is unique and that it is an excluded commodity and has no deliverable supply. In the conversation, CME noted the following: 1) due to the secured locations of the recording instruments (i.e., major airports), the index is not easily susceptible to manipulation and 2) a number of weather data suppliers are monitoring the data being released by these governmental agencies and any errors would most likely be reported and corrected promptly by the reporting agencies.

#### **Cash Market Overview**

Heating Degree Days (“HDD”)/Cooling Degree Days (“CDD”) and Cumulative Average Temperature (“CAT”) contracts are employed by a wide variety of enterprises, largely operating in the context of the energy industry, to manage their temperature related risks.

Energy companies, for example, have been known to sell HDD or CDD contracts to manage the risk of diminished revenues under mild weather conditions, noting that the quantity of energy sold is heavily contingent upon consumer demand driven by temperatures. Large scale energy consumers including automobile manufacturers and large residential building operators may buy HDD or CDD contracts to hedge against the risk of rising utility costs under extreme weather conditions.

Retailers whose sales are sensitive to weather conditions might control inventory costs more effectively through the use of HDD or CDD contracts. Beer consumption reaches a seasonal peak in the summer and cool weather can put a dent in beer sales. “the 2000 Preliminary Report for SABMiller, “History shows that on a summer day with the temperature over 25 degrees Celsius, sales can be more than 50% greater than on a day where the temperature is under 20 degrees...”

Utility companies may utilize HDD or CDD contracts to guard against “volumetric risks.” These volumetric risks are based upon the quantity of energy that might be expected to be marketed throughout the course of a heating or cooling season. These transactions rely upon the intuitive and well-documented relationship between power consumption and temperature extremes.

Thus, if the daily average temperatures during the course of a winter season were abnormally high, utility firms might face depressed demand for heating. Utilities have traditionally increased consumer prices to offset lower retail consumption volume. However, intensifying competition caused by ongoing deregulation has made it increasingly difficult for utilities to raise prices arbitrarily. Therefore, it becomes necessary for utility firms to address volumetric risks using other means such as HDD or CDD contracts.

Proper use of temperature related contracts not only enables utility firms to stabilize revenue streams but may also be used to provide at least a partial hedge to the cost side of the equation. Note that most utility firms operate under inherent capacity limitations. Electricity represents a non-storable commodity. If temperature suddenly rises or declines dramatically, utility firms may need to deploy less efficient generators to meet the sudden jump in demand or may be compelled to purchase electricity from the power grid in the face of soaring demands and rising prices. This implies that energy prices may increase, and

transmission costs may grow simultaneously. In this case, utility firms may find both weather derivatives and energy contracts useful to stabilize their economic outcomes, i.e., to hedge both volumetric and cost-based risks.

## **Weather Market Overview**

It has been estimated that over 2/3 of the global economy is impacted either directly or indirectly by weather conditions. The impact that weather has on businesses in the energy and agriculture industries is particularly acute. However, not only energy and agriculture businesses observe the weather conditions. The lists of other economic sectors that are affected by the weather include construction and transportation sectors that have to contend with delays and budget overruns. The retail and entertainment sectors face similar challenges when weather turns unfavorable. A retailer may have stocked up on winter clothing only to have the season be unseasonably warm, causing markdowns at the end of the season to move merchandise, and incurring a loss. Entertainment such as concerts, municipal parades, ski resorts, amusement parks etc. can be impacted by rain, cold and heat translating into lost revenue.

In addition to the commercial market participants like utility companies, some of the most active participants in the existing weather markets are insurance and reinsurance companies. Reinsurance companies, for example, offer clients a path to transfer their weather-related risk, and are then able to lay off a portion of that risk by participating in our weather futures and options markets. Hedge funds, pension funds, and asset managers that are looking for assets that are uncorrelated to their current portfolio holdings are also active participants in weather futures and options markets.

**Effective June 3, 2024**

## **Exhibit B**

### **CME Rulebook**

(additions **underscoring**, deletions ~~struck through~~)

## **Chapter 405 CME Seasonal Strip Degree Days Index Futures**

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### **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 0000 LST to 2359 LST. Observations are recorded by the U.S. National Weather Service and processed by Speedwell Settlement Services Ltd.

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
- **July – August**
- **Q3 (July – September)**

Atlanta Hartsfield International Airport (WBAN 13874)

Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)

● ~~July – August~~

~~Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)~~

Heating Degree Days Strips:

- November – March
- **December – February**

Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)

● ~~December – February~~

~~Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)~~

A separate futures contract shall be listed for each strip. The accumulation period of each CME SSHDD or CME SSCDD 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.

[Remainder of Chapter unchanged.]

## Exhibit C

### CME Rulebook

(additions underscored)

#### Chapter 409

#### CME European Seasonal CAT Strip Index Futures

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#### 40901. CONTRACT 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. Observations are recorded by the relevant National Meteorological Service and processed by Speedwell Settlement Services Ltd.

- Amsterdam-Schiphol, Netherlands (WMO 06240)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)
- London-Heathrow, United Kingdom (WMO 03772)  
Tmax: observed 0850 UTC<sub>D0</sub> to 0850 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0850 UTC<sub>D-1</sub> to 0850 UTC<sub>D0</sub> (D = calendar day)  
National Meteorological Service: UK Met Office
- ESSEN, Germany (WMO 10410)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
National Meteorological Service: Deutscher Wetterdienst (DWD)
- PARIS ORLY, France (WMO 07149)  
Tmax: observed 0600 UTC<sub>D0</sub> to 0600 UTC<sub>D+1</sub>  
Tmin: observed 1800 UTC<sub>D-1</sub> to 1800 UTC<sub>D0</sub>  
National Meteorological Service: Météo France

##### 2. The CME European Seasonal Strip CAT Indexes

Each defined CME European Seasonal Strip CAT index below is the accumulation of like daily average temperatures over the season.

CAT Strips:

- May – September
- July – August
- **Q3 (July – September)**

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.

[Remainder of Chapter unchanged.]

## **Exhibit D**

### **CME Rulebook**

(additions **underscored**)

#### **Chapter 412**

#### **CME Pacific Rim Seasonal CAT Index Futures**

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#### **41201. CONTRACT SPECIFICATIONS**

##### **1. Cumulative Average Temperature**

The daily average temperature is defined as the arithmetic average calculated over a twenty-four (24) hour period. Observations are recorded by the Japan Meteorological Agency (JMA) and processed by Speedwell Settlement Services Ltd.

- Tokyo, Japan (WMO 47662): Average of the 24-hourly readings between and including 0100 JST D0 and 0000 JST <sub>D+1</sub> (D = calendar day)

##### **2. The Pacific Rim Seasonal CAT Indexes**

Each particular CME Pacific Rim Seasonal index is the accumulation of the daily average temperatures over a minimum of two, and a maximum of seven, consecutive calendar months. A separate futures contract shall be listed for each strip. The accumulation period of each CME Pacific Rim CAT strip 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.

##### **Cooling Degree Days Strips:**

- **May – September**
- **July – August**
- **Q3 (July – September)**

##### **Heating Degree Days Strips:**

- **November – March**
- **December – February**

[Remainder of Chapter unchanged.]

## **Exhibit E**

### **CME Rulebook**

#### **Chapter 5**

#### **(“Trading Qualifications and Practices”)**

#### **Position Limits, Position Accountability and Reportable Level Table**

(attached under separate cover)



**Exhibit F**

**CME Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table  
(additions underscored)**

Instrument	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR:Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
<u>CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q3</u>	<u>3K1</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q3</u>	<u>3KW</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q3</u>	<u>3KP</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q3</u>	<u>3K2</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q3</u>	<u>3K3</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q3</u>	<u>33K</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q3</u>	<u>3K4</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q3</u>	<u>3K5</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q3</u>	<u>3K0</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q3</u>	<u>3KQ</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q3</u>	<u>3KS</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q3</u>	<u>3K6</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q3</u>	<u>3K7</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>

<a href="#">CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q3</a>	<a href="#">3G2</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q3</a>	<a href="#">3G4</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip CAT Index Futures - LONDON CAT Q3</a>	<a href="#">3G0</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip CAT Index Futures - PARIS CAT Q3</a>	<a href="#">3G1</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q3</a>	<a href="#">3G6</a>	<a href="#">100.00 index points</a>	<a href="#">100</a>	<a href="#">100</a>	<a href="#">N/A</a>	<a href="#">N/A</a>

	<b>Globex Symbol</b>	<b>Globex Non-Reviewable Ranges (NRR)</b>
<a href="#">CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q3</a>	<a href="#">3K1</a>	<p>The greater of the following:</p> <ul style="list-style-type: none"> <li>• Delta multiplied by the underlying futures non-reviewable range</li> <li>• 20% of premium up to 1/4 of the underlying futures non-reviewable range</li> <li>• 5 ticks</li> </ul>
<a href="#">CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q3</a>	<a href="#">3KW</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q3</a>	<a href="#">3KP</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q3</a>	<a href="#">3K2</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q3</a>	<a href="#">3K3</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q3</a>	<a href="#">33K</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q3</a>	<a href="#">3K4</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q3</a>	<a href="#">3K5</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q3</a>	<a href="#">3K0</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q3</a>	<a href="#">3KQ</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q3</a>	<a href="#">3KS</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q3</a>	<a href="#">3K6</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q3</a>	<a href="#">3K7</a>	
<a href="#">CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q3</a>	<a href="#">3G2</a>	
<a href="#">CME European Seasonal Strip CAT Index Options - ESSEN CAT Q3</a>	<a href="#">3G4</a>	
<a href="#">CME European Seasonal Strip CAT Index Options - LONDON CAT Q3</a>	<a href="#">3G0</a>	
<a href="#">CME European Seasonal Strip CAT Index Options - PARIS CAT Q3</a>	<a href="#">3G1</a>	
<a href="#">Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q3</a>	<a href="#">3G6</a>	

Effective July 15, 2024

## **Exhibit G**

### **CME Rulebook**

(additions **underscored**)

## **Chapter 405 CME Seasonal Strip Degree Days Index Futures**

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### **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 0000 LST to 2359 LST. Observations are recorded by the U.S. National Weather Service and processed by Speedwell Settlement Services Ltd.

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
- July – August
- Q3 (July – September)

Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)

Heating Degree Days Strips:

- November – March
- December – February
- **Q4 (October – December)**

Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)

Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)

A separate futures contract shall be listed for each strip. The accumulation period of each CME SSHDD or CME SSCDD 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.

[Remainder of Chapter unchanged.]

## **Exhibit H**

### **CME Rulebook**

(additions **underscored**)

#### **Chapter 407**

#### **CME European Seasonal Strip HDD Index Futures**

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#### **40701. CONTRACT 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. Observations are recorded by the relevant National Meteorological Service and processed by Speedwell Settlement Services Ltd.

- Amsterdam-Schiphol, Netherlands (WMO 06240)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)
- London-Heathrow, United Kingdom (WMO 03772)  
Tmax: observed 0850 UTC<sub>D0</sub> to 0850 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0850 UTC<sub>D-1</sub> to 0850 UTC<sub>D0</sub> (D = calendar day)  
National Meteorological Service: UK Met Office
- ESSEN, Germany (WMO 10410)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
National Meteorological Service: Deutscher Wetterdienst (DWD)
- PARIS ORLY, France (WMO 07149)  
Tmax: observed 0600 UTC<sub>D0</sub> to 0600 UTC<sub>D+1</sub>  
Tmin: observed 1800 UTC<sub>D-1</sub> to 1800 UTC<sub>D0</sub>  
National Meteorological Service: Météo France

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

Heating Degree Days Strips:

- November – March
- December – February
- **Q4 (October – December)**

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.

[Remainder of Chapter unchanged.]

## **Exhibit I**

### **CME Rulebook**

(additions **underscored**)

#### **Chapter 412**

#### **CME Pacific Rim Seasonal CAT Index Futures**

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#### **41201. CONTRACT SPECIFICATIONS**

1. Cumulative Average Temperature

The daily average temperature is defined as the arithmetic average calculated over a twenty-four (24) hour period. Observations are recorded by the Japan Meteorological Agency (JMA) and processed by Speedwell Settlement Services Ltd.

- Tokyo, Japan (WMO 47662): Average of the 24-hourly readings between and including 0100 JST D0 and 0000 JST <sub>D+1</sub> (D = calendar day)

2. The Pacific Rim Seasonal CAT Indexes

Each particular CME Pacific Rim Seasonal index is the accumulation of the daily average temperatures over a minimum of two, and a maximum of seven, consecutive calendar months. A separate futures contract shall be listed for each strip. The accumulation period of each CME Pacific Rim CAT strip 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.

Cooling Degree Days Strips:

- May – September
- July – August
- Q3 (July – September)

Heating Degree Days Strips:

- November – March
- December – February
- **Q4 (October – December)**

[Remainder of Chapter unchanged.]

**Exhibit J**

**CME Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Position Limits, Position Accountability and Reportable Level Table**

(attached under separate cover)

**Exhibit K**

**CME Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table  
(additions underscored)**

Instrument	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
<u>CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q4</u>	<u>4H1</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q4</u>	<u>4HW</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q4</u>	<u>4LP</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q4</u>	<u>4H2</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q4</u>	<u>4H3</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q4</u>	<u>4HR</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
<u>CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q4</u>	<u>4H4</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>

<a href="#">CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q4</a>	<a href="#">4H5</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q4</a>	<a href="#">4H0</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q4</a>	<a href="#">4HQ</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q4</a>	<a href="#">4HS</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q4</a>	<a href="#">4H6</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q4</a>	<a href="#">4H7</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q4</a>	<a href="#">4D2</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q4</a>	<a href="#">4D4</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures -LONDON HDD Q4</a>	<a href="#">4D0</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures - PARIS HDD Q4</a>	<a href="#">4D1</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q4</a>	<a href="#">4G6</a>	<a href="#">100.00 index points</a>	<a href="#">100</a>	<a href="#">100</a>	<a href="#">N/A</a>	<a href="#">N/A</a>

<b>Instrument</b>	<b>Globex Symbol</b>	<b>Globex Non-Reviewable Ranges (NRR)</b>
<a href="#">CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q4</a>	<a href="#">4H1</a>	<p>The greater of the following:</p> <ul style="list-style-type: none"> <li>• <a href="#">Delta multiplied by the underlying futures non-reviewable range</a></li> <li>• <a href="#">20% of premium up to 1/4 of the underlying futures non-reviewable range</a></li> <li>• <a href="#">5 ticks</a></li> </ul>
<a href="#">CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q4</a>	<a href="#">4HW</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q4</a>	<a href="#">4LP</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q4</a>	<a href="#">4H2</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q4</a>	<a href="#">4H3</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q4</a>	<a href="#">4HR</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q4</a>	<a href="#">4H4</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q4</a>	<a href="#">4H5</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q4</a>	<a href="#">4H0</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q4</a>	<a href="#">4HQ</a>	



<a href="#">CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q4</a>	<a href="#">4HS</a>
<a href="#">CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q4</a>	<a href="#">4H6</a>
<a href="#">CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q4</a>	<a href="#">4H7</a>
<a href="#">CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q4</a>	<a href="#">4D2</a>
<a href="#">CME European Seasonal Strip HDD Index Options - ESSEN HDD Q4</a>	<a href="#">4D4</a>
<a href="#">CME European Seasonal Strip HDD Index Options -LONDON HDD Q4</a>	<a href="#">4D0</a>
<a href="#">CME European Seasonal Strip HDD Index Options - PARIS HDD Q4</a>	<a href="#">4D1</a>
<a href="#">Pacific Rim Seasonal Strip Index Options TOKYO CAT Q4</a>	<a href="#">4G6</a>

Effective July 29, 2024

**Exhibit L**

**CME Rulebook**

(additions underscored)

**Chapter 405  
CME Seasonal Strip Degree Days Index Futures**

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**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 0000 LST to 2359 LST. Observations are recorded by the U.S. National Weather Service and processed by Speedwell Settlement Services Ltd.

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
- July – August
- Q3 (July – September)

Atlanta Hartsfield International Airport (WBAN 13874)

Boston-Logan International Airport (WBAN 14739)

Burbank-Glendale-Pasadena Airport (WBAN 23152)

Chicago O'Hare International Airport (WBAN 94846)

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

Dallas – Ft. Worth International Airport (WBAN 03927)

Houston-George Bush Intercontinental Airport (WBAN 12960)

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)

Heating Degree Days Strips:

- November – March
- December – February
- **Q1 (Jan – March)**
- Q4 (October – December)

Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)

A separate futures contract shall be listed for each strip. The accumulation period of each CME SSHDD or CME SSCDD 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.

[Remainder of Chapter unchanged.]

**Exhibit M**

**CME Rulebook**

(additions underscored)

**Chapter 407**

**CME European Seasonal Strip HDD Index Futures**

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**40701. CONTRACT 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. Observations are recorded by the relevant National Meteorological Service and processed by Speedwell Settlement Services Ltd.

- Amsterdam-Schiphol, Netherlands (WMO 06240)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)
- London-Heathrow, United Kingdom (WMO 03772)

Tmax: observed 0850 UTC<sub>D0</sub> to 0850 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0850 UTC<sub>D-1</sub> to 0850 UTC<sub>D0</sub> (D = calendar day)  
National Meteorological Service: UK Met Office

- ESSEN, Germany (WMO 10410)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
National Meteorological Service: Deutscher Wetterdienst (DWD)
- PARIS ORLY, France (WMO 07149)  
Tmax: observed 0600 UTC<sub>D0</sub> to 0600 UTC<sub>D+1</sub>  
Tmin: observed 1800 UTC<sub>D-1</sub> to 1800 UTC<sub>D0</sub>  
National Meteorological Service: Meteo France

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

Heating Degree Days Strips:

- November – March
- December – February
- **Q1 (Jan – March)**
- Q4 (October – December)

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.

[Remainder of Chapter unchanged.]

## **Exhibit N**

### **CME Rulebook**

(additions **underscored**)

#### **Chapter 412**

#### **CME Pacific Rim Seasonal CAT Index Futures**

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#### **41201. CONTRACT SPECIFICATIONS**

##### 1. Cumulative Average Temperature

The daily average temperature is defined as the arithmetic average calculated over a twenty-four (24) hour period. Observations are recorded by the Japan Meteorological Agency (JMA) and processed by Speedwell Settlement Services Ltd.

- Tokyo, Japan (WMO 47662): Average of the 24-hourly readings between and including 0100 JST D0 and 0000 JST <sub>D+1</sub> (D = calendar day)

##### 2. The Pacific Rim Seasonal CAT Indexes

Each particular CME Pacific Rim Seasonal index is the accumulation of the daily average temperatures over a minimum of two, and a maximum of seven, consecutive calendar months. A separate futures contract shall be listed for each strip. The accumulation period of each CME Pacific Rim CAT strip 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.

Cooling Degree Days Strips:

- May – September
- July – August
- Q3 (July – September)

Heating Degree Days Strips:

- November – March
- December – February
- **Q1 (Jan – March)**
- Q4 (October – December)

[Remainder of Chapter unchanged.]

**Exhibit O**

**CME Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Position Limits, Position Accountability and Reportable Level Table**

(attached under separate cover)

**Exhibit P**

**CME Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table**

(additions underscored)

Instrument	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR:Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
<u>CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q1</u>	<u>1H1</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>

<a href="#">CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q1</a>	<a href="#">1HW</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q1</a>	<a href="#">1LP</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q1</a>	<a href="#">1H2</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q1</a>	<a href="#">1H3</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q1</a>	<a href="#">1HR</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q1</a>	<a href="#">1H4</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q1</a>	<a href="#">1H5</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q1</a>	<a href="#">1H0</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q1</a>	<a href="#">1HQ</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q1</a>	<a href="#">1HS</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q1</a>	<a href="#">1H6</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q1</a>	<a href="#">1H7</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q1</a>	<a href="#">1D2</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q1</a>	<a href="#">1D4</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures - LONDON HDD Q1</a>	<a href="#">1D0</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip HDD Index Futures - PARIS HDD Q1</a>	<a href="#">1D1</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q1</a>	<a href="#">1G6</a>	<a href="#">100.00 index points</a>	<a href="#">100</a>	<a href="#">100</a>	<a href="#">N/A</a>	<a href="#">N/A</a>

	<b>Globex Symbol</b>	<b>Globex Non-Reviewable Ranges (NRR)</b>
<a href="#">CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q1</a>	<a href="#">1H1</a>	<p>The greater of the following:</p> <ul style="list-style-type: none"> <li>• Delta multiplied by the underlying futures non-reviewable range</li> <li>• 20% of premium up to 1/4 of the underlying futures non-reviewable range</li> <li>• 5 ticks</li> </ul>
<a href="#">CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q1</a>	<a href="#">1HW</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q1</a>	<a href="#">1LP</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q1</a>	<a href="#">1H2</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q1</a>	<a href="#">1H3</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q1</a>	<a href="#">1HR</a>	

<a href="#"><u>CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q1</u></a>	<a href="#"><u>1H4</u></a>	
<a href="#"><u>CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q1</u></a>	<a href="#"><u>1H5</u></a>	
<a href="#"><u>CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q1</u></a>	<a href="#"><u>1H0</u></a>	
<a href="#"><u>CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q1</u></a>	<a href="#"><u>1HQ</u></a>	
<a href="#"><u>CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q1</u></a>	<a href="#"><u>1HS</u></a>	
<a href="#"><u>CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q1</u></a>	<a href="#"><u>1H6</u></a>	
<a href="#"><u>CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q1</u></a>	<a href="#"><u>1H7</u></a>	
<a href="#"><u>CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q1</u></a>	<a href="#"><u>1D2</u></a>	
<a href="#"><u>CME European Seasonal Strip HDD Index Options - ESSEN HDD Q1</u></a>	<a href="#"><u>1D4</u></a>	
<a href="#"><u>CME European Seasonal Strip HDD Index Options - LONDON HDD Q1</u></a>	<a href="#"><u>1D0</u></a>	
<a href="#"><u>CME European Seasonal Strip HDD Index Options - PARIS HDD Q1</u></a>	<a href="#"><u>1D1</u></a>	
<a href="#"><u>Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q1</u></a>	<a href="#"><u>1G6</u></a>	

Effective August 26, 2024

## Exhibit Q

### CME Rulebook

(additions underscored)

## Chapter 405 CME Seasonal Strip Degree Days Index Futures

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### 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 0000 LST to 2359 LST. Observations are recorded by the U.S. National Weather Service and processed by Speedwell Settlement Services Ltd.

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
- July – August
- **Q2 (April – June)**
- Q3 (July – September)

Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)  
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)

#### Heating Degree Days Strips:

- November – March
- December – February
- Q1 (Jan – March)
- Q4 (October – December)

Atlanta Hartsfield International Airport (WBAN 13874)  
Boston-Logan International Airport (WBAN 14739)  
Burbank-Glendale-Pasadena Airport (WBAN 23152)  
Chicago O'Hare International Airport (WBAN 94846)



Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)  
Dallas – Ft. Worth International Airport (WBAN 03927)  
Houston-George Bush Intercontinental Airport (WBAN 12960)  
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)

A separate futures contract shall be listed for each strip. The accumulation period of each CME SSHDD or CME SSCDD 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.

[Remainder of Chapter unchanged.]

## **Exhibit R**

### **CME Rulebook**

(additions **underscored**)

#### **Chapter 409**

#### **CME European Seasonal CAT Strip Index Futures**

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#### **40901. CONTRACT 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. Observations are recorded by the relevant National Meteorological Service and processed by Speedwell Settlement Services Ltd.

- Amsterdam-Schiphol, Netherlands (WMO 06240)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub> (D = calendar day)  
National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)
- London-Heathrow, United Kingdom (WMO 03772)  
Tmax: observed 0850 UTC<sub>D0</sub> to 0850 UTC<sub>D+1</sub> (D = calendar day)  
Tmin: observed 0850 UTC<sub>D-1</sub> to 0850 UTC<sub>D0</sub> (D = calendar day)  
National Meteorological Service: UK Met Office
- ESSEN, Germany (WMO 10410)  
Tmax: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
Tmin: observed 0000 UTC<sub>D0</sub> to 0000 UTC<sub>D+1</sub>  
National Meteorological Service: Deutscher Wetterdienst (DWD)
- PARIS ORLY, France (WMO 07149)  
Tmax: observed 0600 UTC<sub>D0</sub> to 0600 UTC<sub>D+1</sub>  
Tmin: observed 1800 UTC<sub>D-1</sub> to 1800 UTC<sub>D0</sub>  
National Meteorological Service: Météo France

2. The CME European Seasonal Strip CAT Indexes

Each defined CME European Seasonal Strip CAT index below is the accumulation of like daily average temperatures over the season.

CAT Strips:

- May – September
- July – August
- **Q2 (April – June)**
- Q3 (July – September)

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.

[Remainder of Chapter unchanged.]

**Exhibit S**  
**CME Rulebook**

(additions **underscored**)

**Chapter 412**  
**CME Pacific Rim Seasonal CAT Index Futures**

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**41201. CONTRACT SPECIFICATIONS**

1. Cumulative Average Temperature

The daily average temperature is defined as the arithmetic average calculated over a twenty-four (24) hour period. Observations are recorded by the Japan Meteorological Agency (JMA) and processed by Speedwell Settlement Services Ltd.

- Tokyo, Japan (WMO 47662): Average of the 24-hourly readings between and including 0100 JST D0 and 0000 JST <sub>D+1</sub> (D = calendar day)

2. The Pacific Rim Seasonal CAT Indexes

Each particular CME Pacific Rim Seasonal index is the accumulation of the daily average temperatures over a minimum of two, and a maximum of seven, consecutive calendar months. A separate futures contract shall be listed for each strip. The accumulation period of each CME Pacific Rim CAT strip 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.

Cooling Degree Days Strips:

- May – September
- July – August
- **Q2 (April – June)**
- Q3 (July – September)

Heating Degree Days Strips:

- November – March
- December – February
- Q1 (Jan – March)
- Q4 (October – December)

[Remainder of Chapter unchanged.]

**Exhibit T**

**CME Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Position Limits, Position Accountability and Reportable Level Table**

(attached under separate cover)

**Exhibit U**

**CME Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table**

(additions underscored)

Instrument	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q2	<u>2K1</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q2	<u>2KW</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q2	<u>2KP</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q2	<u>2K2</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q2	<u>2K3</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q2	<u>2KR</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q2	<u>2K4</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q2	<u>2K5</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q2	<u>2K0</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>	<u>N/A</u>	<u>N/A</u>

<a href="#">CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q2</a>	<a href="#">2KQ</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q2</a>	<a href="#">2KS</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q2</a>	<a href="#">2K6</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q2</a>	<a href="#">2K7</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q2</a>	<a href="#">G22</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q2</a>	<a href="#">G42</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip CAT Index Futures - LONDON CAT Q2</a>	<a href="#">G02</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">CME European Seasonal Strip CAT Index Futures - PARIS CAT Q2</a>	<a href="#">G12</a>	<a href="#">25.00 index points</a>	<a href="#">25</a>	<a href="#">25</a>	<a href="#">N/A</a>	<a href="#">N/A</a>
<a href="#">Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q2</a>	<a href="#">G62</a>	<a href="#">100.00 index points</a>	<a href="#">100</a>	<a href="#">100</a>	<a href="#">N/A</a>	<a href="#">N/A</a>

<b>Instrument</b>	<b>Globex Symbol</b>	<b>Globex Non-Reviewable Ranges (NRR)</b>
<a href="#">CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q2</a>	<a href="#">2K1</a>	<p>The greater of the following:</p> <ul style="list-style-type: none"> <li>• Delta multiplied by the underlying futures non-reviewable range</li> <li>• 20% of premium up to 1/4 of the underlying futures non-reviewable range</li> <li>• 5 ticks</li> </ul>
<a href="#">CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q2</a>	<a href="#">2KW</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q2</a>	<a href="#">2KP</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q2</a>	<a href="#">2K2</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q2</a>	<a href="#">2K3</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q2</a>	<a href="#">2KR</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q2</a>	<a href="#">2K4</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q2</a>	<a href="#">2K5</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q2</a>	<a href="#">2K0</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q2</a>	<a href="#">2KQ</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q2</a>	<a href="#">2KS</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q2</a>	<a href="#">2K6</a>	
<a href="#">CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q2</a>	<a href="#">2K7</a>	
<a href="#">CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q2</a>	<a href="#">G22</a>	

<a href="#">CME European Seasonal Strip CAT Index Options - ESSEN CAT Q2</a>	<a href="#">G42</a>	
<a href="#">CME European Seasonal Strip CAT Index Options - LONDON CAT Q2</a>	<a href="#">G02</a>	
<a href="#">CME European Seasonal Strip CAT Index Options - PARIS CAT Q2</a>	<a href="#">G12</a>	
<a href="#">Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q2</a>	<a href="#">G62</a>	