Exhibit B, Exhibit C, and Exhibit D
CME Rulebook
Exhibit B
(additions underscored; deletions ~~struck through~~)

(effective August 25, 2021)

Chapter 403
CME Degree Days Index Futures

40301. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

1. Heating Degree Days and Cooling Degree Days

The daily average temperature is defined as the arithmetic average of the maximum and minimum temperature recorded between midnight and 11:59 p.m. as reported by MDA Information Systems, Inc.

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

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

2. The CME Degree Days Indexes and Listing Cities

Each particular CME Degree Days index, is the accumulation of like Degree Days over a calendar month. The accumulation period of each CME-HDD or CME-CDD Index Futures contract begins with the first calendar day of the contract month and ends with the last calendar day of the contract month.

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

Listing Cities and Corresponding Automated Weather Stations

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas-Fort Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

40301. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

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 Degree Days Indexes and Listing Cities

Each particular CME Degree Days index, is the accumulation of like Degree Days over a calendar month. The accumulation period of each CME-HDD or CME-CDD Index Futures contract begins with the first calendar day of the contract month and ends with the last calendar day of the contract month.

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

Listing Cities and Corresponding Automated Weather Stations

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas-Fort Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

40303. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

40303.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Degree Days Index reported by MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the second Exchange Business Day after the futures contract month. For example, on January 5, 1999, the December 1998 futures contract on the CME Chicago HDD Index would have been settled at 940.5 Heating Degree Days.

40303.B. Final Settlement

Clearing members holding open positions in a CME Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

40303. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

40303.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Degree Days Index reported by Speedwell Settlement Services Ltd. for that city for that contract month, using the methodology in effect on that date, on the second Exchange Business Day after the futures contract month. For example, on January 5, 1999, the December 1998 futures contract on the CME Chicago HDD Index would have been settled at 940.5 Heating Degree Days.

40303.B. Final Settlement

Clearing members holding open positions in a CME Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 403

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

LIMITATION OF LIABILITY AND DISCLAIMER

MDA Information Systems, Inc. (“MDA”, formerly “Earth Sat”) grants the Exchange the rights to use various data (“Data”) in connection with the trading of futures contracts and options on futures contracts based upon such Data.

MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 403A
Options on CME Degree Days Index Futures

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 403A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

MDA Information Systems, Inc. ("MDA", formerly "EarthSat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

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Chapter 405
CME Seasonal Strip Degree Days Index Futures

40501. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

1. Heating Degree Days and Cooling Degree Days

The daily average temperature is defined as the arithmetic average of the maximum and minimum temperature recorded between midnight and 11:59 p.m. as reported by MDA Information Systems, Inc.

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

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

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

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

Cooling Degree Days Strips:

- May – September

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

- July – August

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

Heating Degree Days Strips:

- November – March

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

- December – February

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

New York La Guardia Airport (WBAN 14732)
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.

40501. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

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

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

- July – August

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

Heating Degree Days Strips:

- November – March

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

- December – February

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)

Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
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.

40503. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

40503.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Degree Days Index reported by MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 3, 2001, the November 2000 - March 2001 futures contract on the CME Chicago Nov-Mar '01 SSHDD Index would have been settled at 5660.0 Heating Degree Days.

40503.B. Final Settlement

Clearing members holding open positions in a CME Seasonal Strip Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

40503. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

40503.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Degree Days Index reported by Speedwell Settlements Services Ltd. for that city for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 3, 2001, the November 2000 - March 2001 futures contract on the CME Chicago Nov-Mar '01 SSHDD Index would have been settled at 5660.0 Heating Degree Days.

40503.B. Final Settlement

Clearing members holding open positions in a CME Seasonal Strip Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 405

LIMITATION OF LIABILTY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

MDA Information Systems, Inc. ("MDA", formerly "EarthSat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 405A
Options on CME Seasonal Strip Degree Days Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 405A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 411
CME Pacific Rim CAT Index Futures

41101. CONTRACT SPECIFICATIONS
(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

1. Cumulative Average Temperature (CAT)

The daily average temperature is defined as the arithmetic average accumulated over a twenty-four (24) hour period as reported by MDA Information Systems, Inc using data received from the Japan Meteorological Agency for the following meteorological station:

- Toyko, Japan (WMO 47662): Between 0100 and 2400 JST the current day.

2. The CME Pacific Rim CAT Indexes

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

41101. CONTRACT SPECIFICATIONS
(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

1. Cumulative Average Temperature (CAT)

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.

- Toyko, Japan (WMO 47662): Average of the 24-hourly readings between and including 0100 JST D0 and 0000 JST $_{D+1}$. (D = calendar day)

2. The CME Pacific Rim CAT Indexes

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

41103. SETTLEMENT PROCEDURES
(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

41103.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the CME Pacific Rim Index reported by MDA Information Systems, Inc. for that contract month, using the methodology in effect on that date, on the first Exchange Business Day that is at least two calendar days after the futures contract month. For example, on June 4, 2007, the May 2007 futures contract on the Tokyo Index would have been settled at 467.20 degrees.

41103.B. Final Settlement

Clearing members holding open positions in a CME Pacific Rim CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

41103. SETTLEMENT PROCEDURES
(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

41103.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the CME Pacific Rim Index reported by Speedwell Settlements Services Ltd. for that contract month, using the methodology in effect on that date, on the first Exchange Business Day that is at least two calendar days after the futures contract month. For example, on June 2, 2020, the May 2020 futures contract on the Tokyo Index would have been settled at 604 degrees.

41103.B. Final Settlement

Clearing members holding open positions in a CME Pacific Rim CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

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Chapter 411A
Options on CME Pacific Rim CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

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Chapter 412
CME Pacific Rim Seasonal CAT Index Futures

41201. CONTRACT SPECIFICATIONS
(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

1. Cumulative Average Temperature

The daily average temperature is defined as the arithmetic average of the hourly temperatures accumulated over a twenty-four (24) hour period as reported by MDA Information Systems, Inc. using data received from the Japan Meteorological Agency for the following meteorological station:

- Tokyo, Japan (WMO 47662): Between 0100 and 2400 JST the current 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.

41201. CONTRACT SPECIFICATIONS
(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

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 $_{D+1}$ (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.

41203. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

41203.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Pacific Rim Seasonal Index reported by MDA Information Systems, Inc. for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 2, 2007, the July 2007 - September 2007 Osaka Seasonal Index would have been settled at 2571.7 degrees.

41203.B. Final Settlement

Clearing members holding open positions in a CME Pacific Rim Seasonal Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

41203. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

41203.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Pacific Rim Seasonal Index reported by Speedwell Settlement Services Ltd. for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 2, 2020, the July 2020-September 2020 Tokyo Season Index would have been settled at 2381 degrees.

41203.B. Final Settlement

Clearing members holding open positions in a CME Pacific Rim Seasonal Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

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Chapter 412A

Options on CME Pacific Rim Seasonal CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)

MDA Information Systems, Inc. ("MDA", formerly "EarthSat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 406
CME European HDD Index Futures

40601. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

1. Heating Degree Days (HDD)

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

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin

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

2. The CME European HDD Indexes

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

40601. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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$_{D0}$ to 0000 UTC$_{D+1}$ (D = calendar day)
  Tmin: observed 0000 UTC$_{D0}$ to 0000 UTC$_{D+1}$ (D = calendar day)
  National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)
- London-Heathrow, United Kingdom (WMO 03772)
  Tmax: observed 0850 UTC$_{D0}$ to 0850 UTC$_{D+1}$ (D = calendar day)
  Tmin: observed 0850 UTC$_{D-1}$ to 0850 UTC$_{D0}$ (D = calendar day)
  National Meteorological Service: UK Met Office

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

2. The CME European HDD Indexes

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

40603. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

40603.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European HDD Index reported by MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on January 8, 2003, the December 2002 futures contract on the CME Amsterdam-Schiphol European HDD Index would have been settled at 468.60 Heating Degree Days.

40603.B. Final Settlement

Clearing members holding open positions in a CME European HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

40603. SETTLEMENT PROCEDURES (FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

40603.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European HDD Index Speedwell Settlement Services Ltd. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on January 8, 2003, the December 2002 futures contract on the CME Amsterdam-Schiphol European HDD Index would have been settled at 468.60 Heating Degree Days.

40603.B. Final Settlement

Clearing members holding open positions in a CME European HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 406

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

MDA Information Systems, Inc. ("MDA", formerly "EarthSat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 406A
Options on CME European HDD Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 406A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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Chapter 407
CME European Seasonal Strip HDD Index Futures

40701. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

1. Heating Degree Days (HDD)

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

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

Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin

London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin

- December – February

Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin

London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin

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.

40701. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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_{D0} to 0000 UTC_{D+1} (D = calendar day)
  Tmin: observed 0000 UTC_{D0} to 0000 UTC_{D+1} (D = calendar day)
  National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)

- London-Heathrow, United Kingdom (WMO 03772)
  Tmax: observed 0850 UTC_{D0} to 0850 UTC_{D+1} (D = calendar day)
  Tmin: observed 0850 UTC_{D-1} to 0850 UTC_{D0} (D = calendar day)
  National Meteorological Service: UK Met Office

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

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.

40703. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

40703.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip HDD Index reported by MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 7, 2003, the November 2002 - March 2003 futures contract on the CME Amsterdam-Schiphol Nov '02 – Mar '03 European Seasonal Strip HDD Index would have been settled at 1994.90 Heating Degree Days.

40703.B. Final Settlement

Clearing members holding open positions in a CME European Seasonal Strip HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

40703. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

40703.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip HDD Index reported by Speedwell Settlement Services Ltd. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 7, 2003, the November 2002 - March 2003 futures contract on the CME Amsterdam-Schiphol Nov '02 – Mar '03 European Seasonal Strip HDD Index would have been settled at 1994.90 Heating Degree Days.

40703.B. Final Settlement

Clearing members holding open positions in a CME European Seasonal Strip HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 407

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

MDA Information Systems, Inc. ("MDA", formerly "EarthSat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 407A
Options on CME European Seasonal Strip HDD Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 407A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

MDA Information Systems, Inc. (“MDA”, formerly “EarthSat”) grants the Exchange the rights to use various data (“Data”) in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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Chapter 408
CME European CAT Index Futures

40801. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

1. Cumulative Average Temperature (CAT)

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

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin

2. The CME European CAT Indexes

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

40801. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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_{D0} to 0000 UTC_{D+1} (D = calendar day)
  Tmin: observed 0000 UTC_{D0} to 0000 UTC_{D+1} (D = calendar day)
  National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)

- London-Heathrow, United Kingdom (WMO 03772)
  Tmax: observed 0850 UTC_{D0} to 0850 UTC_{D+1} (D = calendar day)
  Tmin: observed 0850 UTC_{D-1} to 0850 UTC_{D0} (D = calendar day)
  National Meteorological Service: UK Met Office

2. The CME European CAT Indexes

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

40803. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

40803.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European CAT Index reported by MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on July 8, 2003, the June 2003 futures contract on the CME Amsterdam-Schiphol European CAT Index would have been settled at 507.65 Degrees.

40803.B. Final Settlement

Clearing members holding open positions in a CME European CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

40803. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

40803.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European CAT Index reported by Speedwell Settlement Services Ltd. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on July 8, 2003, the June 2003 futures contract on the CME Amsterdam-Schiphol European CAT Index would have been settled at 507.65 Degrees.

40803.B. Final Settlement

Clearing members holding open positions in a CME European CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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Chapter 408A

Options on CME European CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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Chapter 409
CME European Seasonal CAT Strip Index Futures

40901. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

1. Cumulative Average Temperature (CAT)

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

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin

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

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.

40901. CONTRACT SPECIFICATIONS

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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_{D0} to 0000 UTC_{D+1} (D = calendar day)

Tmin: observed 0000 UTC_{D0} to 0000 UTC_{D+1} (D = calendar day)
National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)

- London-Heathrow, United Kingdom (WMO 03772)

Tmax: observed 0850 UTC_{D0} to 0850 UTC_{D+1} (D = calendar day)
Tmin: observed 0850 UTC_{D-1} to 0850 UTC_{D0} (D = calendar day)
National Meteorological Service: UK Met Office

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

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.

40903. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

40903.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip CAT Index reported by MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 7, 2002, the May 2002 - September 2002 futures contract on the CME Amsterdam-Schiphol May – September '02 European Seasonal Strip CAT Index would have been settled at 2481.10 Degrees.

40903.B. Final Settlement

Clearing members holding open positions in a CME European Seasonal Strip CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

40903. SETTLEMENT PROCEDURES

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

40903.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip CAT Index reported by Speedwell Settlement Services Ltd. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 7, 2002, the May 2002 - September 2002 futures contract on the CME Amsterdam-Schiphol May – September '02 European Seasonal Strip CAT Index would have been settled at 2481.10 Degrees.

40903.B. Final Settlement

Clearing members holding open positions in a CME European Seasonal Strip CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES
RELATING TO CHAPTER 409

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

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LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

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Chapter 409A
Options on CME European Seasonal Strip CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES
RELATING TO CHAPTER 409A

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)

MDA Information Systems, Inc. ("MDA", formerly "EarthSat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

LIMITATION OF LIABILITY AND DISCLAIMER

(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Exhibit C

(deletions ~~struck through~~)

(effective October 1, 2021)

Chapter 403
CME Degree Days Index Futures

~~40301. CONTRACT SPECIFICATIONS~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~1. Heating Degree Days and Cooling Degree Days~~

~~The daily average temperature is defined as the arithmetic average of the maximum and minimum temperature recorded between midnight and 11:59 p.m. as reported by MDA Information Systems, Inc.~~

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

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

~~2. The CME Degree Days Indexes and Listing Cities~~

~~Each particular CME Degree Days index, is the accumulation of like Degree Days over a calendar month. The accumulation period of each CME-HDD or CME-CDD Index Futures contract begins with the first calendar day of the contract month and ends with the last calendar day of the contract month.~~

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

~~Listing Cities and Corresponding Automated Weather Stations~~

~~Atlanta Hartsfield International Airport (WBAN 13874)~~
~~Chicago O'Hare International Airport (WBAN 94846)~~
~~Cincinnati Northern Kentucky (Covington) Airport (WBAN 93814)~~
~~Dallas-Fort Worth International Airport (WBAN 03927)~~
~~Las Vegas McCarran International Airport (WBAN 23169)~~
~~Minneapolis-St. Paul International Airport (WBAN 14922)~~
~~New York La Guardia Airport (WBAN 14732)~~
~~Portland International Airport (WBAN 24229)~~
~~Sacramento Executive Airport (WBAN 23232)~~

40301. CONTRACT SPECIFICATIONS

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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 Degree Days Indexes and Listing Cities

Each particular CME Degree Days index, is the accumulation of like Degree Days over a calendar month. The accumulation period of each CME-HDD or CME-CDD Index Futures contract begins with the first calendar day of the contract month and ends with the last calendar day of the contract month.

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

Listing Cities and Corresponding Automated Weather Stations

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas-Fort Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

~~40303. SETTLEMENT PROCEDURES~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~40303.A. Final Settlement Price~~

~~All futures contracts remaining open at the termination of trading shall be settled using the respective CME Degree Days Index reported by MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the second Exchange Business Day after the futures contract month. For example, on January 5, 1999, the December 1998 futures contract on the CME Chicago HDD Index would have been settled at 940.5 Heating Degree Days.~~

~~40303.B. Final Settlement~~

~~Clearing members holding open positions in a CME Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

40303. SETTLEMENT PROCEDURES

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

40303.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Degree Days Index reported by Speedwell Settlement Services Ltd. for that city for that contract month, using the methodology in effect on that date, on the second Exchange Business Day after the futures contract month. For example, on January 5, 1999, the December 1998 futures contract on the CME Chicago HDD Index would have been settled at 940.5 Heating Degree Days.

40303.B. Final Settlement

Clearing members holding open positions in a CME Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 403

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.~~

LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 403A
Options on CME Degree Days Index Futures

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 403A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

Speedwell Settlement Services Ltd. ("SSS") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. SSS makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. SSS makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall SSS have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 405
CME Seasonal Strip Degree Days Index Futures

~~40501. CONTRACT SPECIFICATIONS~~
~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~1. Heating Degree Days and Cooling Degree Days~~
~~The daily average temperature is defined as the arithmetic average of the maximum and minimum temperature recorded between midnight and 11:59p .m. as reported by MDA Information Systems, Inc..~~
~~For each day, Heating-Degree-Days (HDD) is the greater of (1) zero, (2) 65 degrees Fahrenheit minus the daily average temperature.~~
~~For each day, Cooling-Degree-Days (CDD) is the greater of (1) zero, (2) the daily average temperature minus 65 degrees Fahrenheit.~~
~~2. The CME Seasonal Strip Degree Days Indexes and Listing Cities~~
~~Each defined CME Seasonal Strip Degree Days index below is the accumulation of like Degree Days over the season.~~

~~Cooling Degree Days Strips:~~

- ~~May – September~~

~~Atlanta Hartsfield International Airport (WBAN 13874)~~
~~Chicago O'Hare International Airport (WBAN 94846)~~
~~Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)~~
~~Dallas – Ft. Worth International Airport (WBAN 03927)~~
~~Las Vegas McCarran International Airport (WBAN 23169)~~
~~Minneapolis-St. Paul International Airport (WBAN 14922)~~
~~New York La Guardia Airport (WBAN 14732)~~
~~Portland International Airport (WBAN 24229)~~
~~Sacramento Executive Airport (WBAN 23232)~~

- ~~July – August~~

~~Atlanta Hartsfield International Airport (WBAN 13874)~~
~~Chicago O'Hare International Airport (WBAN 94846)~~
~~Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)~~
~~Dallas – Ft. Worth International Airport (WBAN 03927)~~
~~Las Vegas McCarran International Airport (WBAN 23169)~~
~~Minneapolis-St. Paul International Airport (WBAN 14922)~~
~~New York La Guardia Airport (WBAN 14732)~~
~~Portland International Airport (WBAN 24229)~~
~~Sacramento Executive Airport (WBAN 23232)~~

~~Heating Degree Days Strips:~~

- ~~November – March~~

~~Atlanta Hartsfield International Airport (WBAN 13874)~~
~~Chicago O'Hare International Airport (WBAN 94846)~~
~~Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)~~
~~Dallas – Ft. Worth International Airport (WBAN 03927)~~
~~Las Vegas McCarran International Airport (WBAN 23169)~~
~~Minneapolis-St. Paul International Airport (WBAN 14922)~~
~~New York La Guardia Airport (WBAN 14732)~~
~~Portland International Airport (WBAN 24229)~~
~~Sacramento Executive Airport (WBAN 23232)~~

- ~~December – February~~

~~Atlanta Hartsfield International Airport (WBAN 13874)~~
~~Chicago O'Hare International Airport (WBAN 94846)~~
~~Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)~~
~~Dallas – Ft. Worth International Airport (WBAN 03927)~~
~~Las Vegas McCarran International Airport (WBAN 23169)~~
~~Minneapolis-St. Paul International Airport (WBAN 14922)~~

~~New York La Guardia Airport (WBAN 14732)~~
~~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.~~

40501. CONTRACT SPECIFICATIONS

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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.

<u>Cooling Degree Days Strips</u>:

- May – September

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

- July – August

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

<u>Heating Degree Days Strips:</u>

- November – March

Atlanta Hartsfield International Airport (WBAN 13874)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)

- December – February

Atlanta Hartsfield International Airport (WBAN 13874)

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

~~40503. SETTLEMENT PROCEDURES~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~40503.A. Final Settlement Price~~

~~All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Degree Days Index reported by MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 3, 2001, the November 2000 - March 2001 futures contract on the CME Chicago Nov-Mar '01 SSHDD Index would have been settled at 5660.0 Heating Degree Days.~~

~~40503.B. Final Settlement~~

~~Clearing members holding open positions in a CME Seasonal Strip Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

40503. SETTLEMENT PROCEDURES

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

40503.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Degree Days Index reported by Speedwell Settlements Services Ltd. for that city for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 3, 2001, the November 2000 - March 2001 futures contract on the CME Chicago Nov-Mar '01 SSHDD Index would have been settled at 5660.0 Heating Degree Days.

40503.B. Final Settlement

Clearing members holding open positions in a CME Seasonal Strip Degree Days Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 405

~~LIMITATION OF LIABILTY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

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~~in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.~~

LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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Chapter 405A
Options on CME Seasonal Strip Degree Days Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 405A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

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LIMITATION OF LIABILTY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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Chapter 411
CME Pacific Rim CAT Index Futures

~~41101. CONTRACT SPECIFICATIONS~~

~~**(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)**~~

~~1. Cumulative Average Temperature (CAT)~~

~~The daily average temperature is defined as the arithmetic average accumulated over a twenty-four (24) hour period as reported by MDA Information Systems, Inc using data received from the Japan Meteorological Agency for the following meteorological station:~~

~~• Toyko, Japan (WMO 47662): Between 0100 and 2400 JST the current day.~~

~~2. The CME Pacific Rim CAT Indexes~~

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

41101. CONTRACT SPECIFICATIONS

~~**(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)**~~

1. Cumulative Average Temperature (CAT)

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.

• Toyko, Japan (WMO 47662): Average of the 24-hourly readings between and including 0100 JST D0 and 0000 JST $_{D+1}$. (D = calendar day)

2. The CME Pacific Rim CAT Indexes

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

~~41103. SETTLEMENT PROCEDURES~~

~~**(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)**~~

~~**41103.A. Final Settlement Price**~~

~~All futures contracts remaining open at the termination of trading shall be settled using the CME Pacific Rim Index reported by MDA Information Systems, Inc. for that contract month, using the methodology in effect on that date, on the first Exchange Business Day that is at least two calendar days after the futures contract month. For example, on June 4, 2007, the May 2007 futures contract on the Tokyo Index would have been settled at 467.20 degrees.~~

~~**41103.B. Final Settlement**~~

~~Clearing members holding open positions in a CME Pacific Rim CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

41103. SETTLEMENT PROCEDURES

~~**(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)**~~

41103.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the CME Pacific Rim Index reported by Speedwell Settlements Services Ltd. for that contract month, using the methodology in effect on that date, on the first Exchange Business Day that is at least two calendar days after the futures contract month. For example, on June 2, 2020, the May 2020 futures contract on the Tokyo Index would have been settled at 604 degrees.

41103.B. Final Settlement

Clearing members holding open positions in a CME Pacific Rim CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411

~~LIMITATION OF LIABILTY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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Chapter 411A
Options on CME Pacific Rim CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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Chapter 412
CME Pacific Rim Seasonal CAT Index Futures

~~41201. CONTRACT SPECIFICATIONS~~
~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~1. Cumulative Average Temperature~~
~~The daily average temperature is defined as the arithmetic average of the hourly temperatures accumulated over a twenty-four (24) hour period as reported by MDA Information Systems, Inc. using data received from the Japan Meteorological Agency for the following meteorological station:~~

- ~~Tokyo, Japan (WMO 47662): Between 0100 and 2400 JST the current 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.~~

41201. CONTRACT SPECIFICATIONS
~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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 $_{D+1}$ (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.

~~41203. SETTLEMENT PROCEDURES~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~41203.A. Final Settlement Price~~

~~All futures contracts remaining open at the termination of trading shall be settled using the respective CME Pacific Rim Seasonal Index reported by MDA Information Systems, Inc. for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 2, 2007, the July 2007 - September 2007 Osaka Seasonal Index would have been settled at 2571.7 degrees.~~

~~41203.B. Final Settlement~~

~~Clearing members holding open positions in a CME Pacific Rim Seasonal Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

41203. SETTLEMENT PROCEDURES

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

41203.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Pacific Rim Seasonal Index reported by Speedwell Settlement Services Ltd. for that contract period, using the methodology in effect on that date, on the second Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 2, 2020, the July 2020-September 2020 Tokyo Season Index would have been settled at 2381 degrees.

41203.B. Final Settlement

Clearing members holding open positions in a CME Pacific Rim Seasonal Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412

~~LIMITATION OF LIABILTY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

~~MDA Information Systems, Inc. ("MDA", formerly "EarthSat") grants the Exchange the rights to use various data ("Data") in connection with the trading of futures contracts and options on futures contracts based upon such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.~~

LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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Chapter 412A

Options on CME Pacific Rim Seasonal CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH SEPTEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH OCTOBER 2021 AND BEYOND)~~

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Exhibit D

(deletions ~~struck through~~)

(effective January 1, 2022)

Chapter 406
CME European HDD Index Futures

~~40601. CONTRACT SPECIFICATIONS~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~1. Heating Degree Days (HDD)~~

~~The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by MDA Information Systems, Inc.~~

- ~~Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin~~
- ~~London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin~~

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

~~2. The CME European HDD Indexes~~

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

40601. CONTRACT SPECIFICATIONS

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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_{D0} to 0000 UTC_{D+1} (D = calendar day)
  Tmin: observed 0000 UTC_{D0} to 0000 UTC_{D+1} (D = calendar day)
  National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)

- London-Heathrow, United Kingdom (WMO 03772)
  Tmax: observed 0850 UTC_{D0} to 0850 UTC_{D+1} (D = calendar day)
  Tmin: observed 0850 UTC_{D-1} to 0850 UTC_{D0} (D = calendar day)
  National Meteorological Service: UK Met Office

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

2. The CME European HDD Indexes

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

~~40603. SETTLEMENT PROCEDURES~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~40603.A. Final Settlement Price~~

~~All futures contracts remaining open at the termination of trading shall be settled using the respective CME European HDD Index reported by MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on January 8, 2003, the December 2002 futures contract on the CME Amsterdam-Schiphol European HDD Index would have been settled at 468.60 Heating Degree Days.~~

~~40603.B. Final Settlement~~

~~Clearing members holding open positions in a CME European HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

40603. SETTLEMENT PROCEDURES

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

40603.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European HDD Index Speedwell Settlement Services Ltd. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on January 8, 2003, the December 2002 futures contract on the CME Amsterdam-Schiphol European HDD Index would have been settled at 468.60 Heating Degree Days.

40603.B. Final Settlement

Clearing members holding open positions in a CME European HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 406

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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Chapter 406A
Options on CME European HDD Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 406A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND~~

~~**BEYOND)**~~

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Chapter 407
CME European Seasonal Strip HDD Index Futures

~~40701. CONTRACT SPECIFICATIONS~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~1. Heating Degree Days (HDD)~~

~~The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by MDA Information Systems, Inc.~~

~~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~~

~~Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin~~

~~London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin~~

- ~~December – February~~

~~Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin~~

~~London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin~~

~~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.~~

40701. CONTRACT SPECIFICATIONS

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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_{D0} to 0000 UTC_{D+1} (D = calendar day)
  Tmin: observed 0000 UTC_{D0} to 0000 UTC_{D+1} (D = calendar day)
  National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)

- London-Heathrow, United Kingdom (WMO 03772)
  Tmax: observed 0850 UTC_{D0} to 0850 UTC_{D+1} (D = calendar day)
  Tmin: observed 0850 UTC_{D-1} to 0850 UTC_{D0} (D = calendar day)
  National Meteorological Service: UK Met Office

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

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.

~~40703. SETTLEMENT PROCEDURES~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~40703.A. Final Settlement Price~~

~~All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip HDD Index reported by MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 7, 2003, the November 2002 - March 2003 futures contract on the CME Amsterdam-Schiphol Nov '02 – Mar '03 European Seasonal Strip HDD Index would have been settled at 1994.90 Heating Degree Days.~~

~~40703.B. Final Settlement~~

~~Clearing members holding open positions in a CME European Seasonal Strip HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

40703. SETTLEMENT PROCEDURES

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

40703.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip HDD Index reported by Speedwell Settlement Services Ltd. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on April 7, 2003, the November 2002 - March 2003 futures contract on the CME Amsterdam-Schiphol Nov '02 – Mar '03 European Seasonal Strip HDD Index would have been settled at 1994.90 Heating Degree Days.

40703.B. Final Settlement

Clearing members holding open positions in a CME European Seasonal Strip HDD Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 407

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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Chapter 407A
Options on CME European Seasonal Strip HDD Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 407A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

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LIMITATION OF LIABILITY AND DISCLAIMER

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Chapter 408
CME European CAT Index Futures

~~40801. CONTRACT SPECIFICATIONS~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~1. Cumulative Average Temperature (CAT)~~

~~The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by MDA Information Systems, Inc.~~

- ~~Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin~~
- ~~London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin~~

~~2. The CME European CAT Indexes~~

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

40801. CONTRACT SPECIFICATIONS

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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_{D0} to 0000 UTC_{D+1} (D = calendar day)
  Tmin: observed 0000 UTC_{D0} to 0000 UTC_{D+1} (D = calendar day)
  National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)

- London-Heathrow, United Kingdom (WMO 03772)
  Tmax: observed 0850 UTC_{D0} to 0850 UTC_{D+1} (D = calendar day)
  Tmin: observed 0850 UTC_{D-1} to 0850 UTC_{D0} (D = calendar day)
  National Meteorological Service: UK Met Office

2. The CME European CAT Indexes

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

~~40803. SETTLEMENT PROCEDURES~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~40803.A. Final Settlement Price~~

~~All futures contracts remaining open at the termination of trading shall be settled using the respective CME European CAT Index reported by MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on July 8, 2003, the June 2003 futures contract on the CME Amsterdam-Schiphol European CAT Index would have been settled at 507.65 Degrees.~~

~~40803.B. Final Settlement~~

~~Clearing members holding open positions in a CME European CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.~~

40803. SETTLEMENT PROCEDURES

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

40803.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European CAT Index reported by Speedwell Settlement Services Ltd. for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange Business Day after the futures contract month. For example, on July 8, 2003, the June 2003 futures contract on the CME Amsterdam-Schiphol European CAT Index would have been settled at 507.65 Degrees.

40803.B. Final Settlement

Clearing members holding open positions in a CME European CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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Chapter 408A

Options on CME European CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

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LIMITATION OF LIABILITY AND DISCLAIMER

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Chapter 409
CME European Seasonal CAT Strip Index Futures

~~40901. CONTRACT SPECIFICATIONS~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~1. Cumulative Average Temperature (CAT)~~

~~The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by MDA Information Systems, Inc.~~

- ~~Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin~~
- ~~London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin~~

~~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~~

~~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.~~

40901. CONTRACT SPECIFICATIONS

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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_{D0} to 0000 UTC_{D+1} (D = calendar day)
  Tmin: observed 0000 UTC_{D0} to 0000 UTC_{D+1} (D = calendar day)
  National Meteorological Service: Royal Netherlands Meteorological Institute (KNMI)

- London-Heathrow, United Kingdom (WMO 03772)
  Tmax: observed 0850 UTC_{D0} to 0850 UTC_{D+1} (D = calendar day)
  Tmin: observed 0850 UTC_{D-1} to 0850 UTC_{D0} (D = calendar day)
  National Meteorological Service: UK Met Office

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

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.

~~40903. SETTLEMENT PROCEDURES~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

~~40903.A. Final Settlement Price~~

~~All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip CAT Index reported by MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 7, 2002, the May 2002 - September 2002 futures contract on the CME Amsterdam-Schiphol May – September '02 European Seasonal Strip CAT Index would have been settled at 2481.10 Degrees.~~

~~40903.B. Final Settlement~~

~~Clearing members holding open positions in a CME European Seasonal Strip CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price~~

~~equal to the final settlement price.~~

40903. SETTLEMENT PROCEDURES

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

40903.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME European Seasonal Strip CAT Index reported by Speedwell Settlement Services Ltd. for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange Business Day after the last calendar day of the last month of the defined strip. For example, on October 7, 2002, the May 2002 - September 2002 futures contract on the CME Amsterdam-Schiphol May – September '02 European Seasonal Strip CAT Index would have been settled at 2481.10 Degrees.

40903.B. Final Settlement

Clearing members holding open positions in a CME European Seasonal Strip CAT Index futures contract at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures based on a settlement price equal to the final settlement price.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 409

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

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LIMITATION OF LIABILITY AND DISCLAIMER

~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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Chapter 409A
Options on CME European Seasonal Strip CAT Index Futures

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 409A

~~LIMITATION OF LIABILITY AND DISCLAIMER~~

~~(FOR ALL CONTRACT MONTHS THROUGH DECEMBER 2021)~~

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~~(FOR ALL CONTRACT MONTHS COMMENCING WITH JANUARY 2022 AND BEYOND)~~

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