#### RECEIVED CFTC

2011 JAN 10 AN 10: 32

OFFICE OF THE SECRETARIAT



January 7, 2011

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

RE:

Section 5c(c)(1) and Regulation Section 40.6.
Certification of Amendments to CME Weather Contracts.
CME Submission No. 11-016

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is submitting amendments to the following weather contract rules:

- 40201. COMMODITY SPECIFICATIONS
- 40203.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 402 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 402A -LIMITATION OF LIABILITY AND DISCLAIMER
- 402B01. COMMODITY SPECIFICATIONS
- 402B03.C. Final Settlement
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 402B -LIMITATION OF LIABILITY AND DISCLAIMER
- 40301. COMMODITY SPECIFICATIONS
- 40303.A. Final Settlement Price
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 403 -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 403A -LIMITATION OF LIABILITY AND DISCLAIMER
- 40501. COMMODITY SPECIFICATIONS
- 40503.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 405 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 405A LIMITATION OF LIABILITY AND DISCLAIMER
- 40601, COMMODITY SPECIFICATIONS
- 40603.A. Final Settlement Price

- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 406 -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 406A -LIMITATION OF LIABILITY AND DISCLAIMER
- 40701. COMMODITY SPECIFICATIONS
- 40703.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 407 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 407A LIMITATION OF LIABILITY AND DISCLAIMER
- 40801, COMMODITY SPECIFICATIONS
- 40803.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408A LIMITATION OF LIABILITY AND DISCLAIMER
- 40901, COMMODITY SPECIFICATIONS
- 40903.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 409 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 409A LIMITATION OF LIABILITY AND DISCLAIMER
- 41101. COMMODITY SPECIFICATIONS
- 41103.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411 -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411A -LIMITATION OF LIABILITY AND DISCLAIMER
- 41201. COMMODITY SPECIFICATIONS
- 41203.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412A LIMITATION OF LIABILITY AND DISCLAIMER
- 41601, COMMODITY SPECIFICATIONS
- 41603.A. Final Settlement Price
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 416 -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 416A LIMITATION OF LIABILITY AND DISCLAIMER
- 41701. COMMODITY SPECIFICATIONS
- 41703.A. Final Settlement Price
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 417 LIMITATION OF LIABILITY AND DISCLAIMER

- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 417A LIMITATION OF LIABILITY AND DISCLAIMER
- 41801, COMMODITY SPECIFICATIONS
- 41803.A. Final Settlement Price
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 418 -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 418A LIMITATION OF LIABILITY AND DISCLAIMER
- 418B01, COMMODITY SPECIFICATIONS
- 418B03.C. Final Settlement
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 418B -LIMITATION OF LIABILITY AND DISCLAIMER
- 42101. COMMODITY SPECIFICATIONS
- 42103.A. Final Settlement Price
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 421 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 421A -LIMITATION OF LIABILITY AND DISCLAIMER
- 42201. COMMODITY SPECIFICATIONS
- 42203.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 422 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 422A LIMITATION OF LIABILITY AND DISCLAIMER
- 42401, COMMODITY SPECIFICATIONS
- 42403.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 424 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 424A -LIMITATION OF LIABILITY AND DISCLAIMER
- 42501. COMMODITY SPECIFICATIONS
- 42503.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 425 -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 425A -LIMITATION OF LIABILITY AND DISCLAIMER
- 42601. COMMODITY SPECIFICATIONS
- 42603.A. Final Settlement Price
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 426 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 426A -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 441 -LIMITATION OF LIABILITY AND DISCLAIMER

- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 441A -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 441B -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 442 LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 442A -LIMITATION OF LIABILITY AND DISCLAIMER
- INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 442B -LIMITATION OF LIABILITY AND DISCLAIMER

Earth Satellite Corporation ("EarthSat") has been a provider of daily data and settlement values for CME's weather contracts since trading began in 1999. MDA Information Systems, Inc. ("MDA") acquired EarthSat 2001, and for several years continued to use the EarthSat name. However, MDA recently requested that the Exchange update all EarthSat references to MDA.

Notice that this name change has no effect on the pricing of the existing positions in any of these amended contracts.

Rule amendments are presented below, with additions underlined and deletions bracketed and overstruck.

# Chapter 402 CME Seasonal Strip Snowfall Index Futures

#### 40201. COMMODITY SPECIFICATIONS

Daily snowfall is defined as the total snowfall recorded at a particular location between 12:01 A.M. and 12:00 A.M. midnight as reported by [Earth Satellite Corporation]MDA Information Systems, Inc.

(remainder of Rule 40201 unchanged)

#### 40203. SETTLEMENT PROCEDURES

#### 40203.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Snowfall Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least two calendar days after the last calendar day of the last month of the defined strip. For example, on April 3, 2006, the November 2005 – March 2006 futures contract on the Boston CME Seasonal Strip Snowfall Index would have been settled at 38.30.

INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 402

LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 402A Options on CME Seasonal Strip Snowfall Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 402A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 402B CME Seasonal Strip Snowfall Index Binary Contract

#### **402B01. COMMODITY SPECIFICATIONS**

CME Seasonal Strip Snowfall Index values will be calculated by [Earth—Satellite—Corporation]MDA Information Systems, Inc., using the locations and method described in Chapter 402.

#### 402B03. EXERCISE

#### 402B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective Seasonal Strip Snowfall Index final value reported by [Earth Satellite Corporation]MDA Information Systems, Inc. using the methodology in effect on that date.

(remainder of Rule 402B03.C. unchanged)

## INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 402B

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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[, options on

futures contract and binary] and options on futures contracts based upon such Data. [EarthSat]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, binary's on] futures contracts or any other use. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 403 CME Degree Days Index Futures

#### **40301. COMMODITY SPECIFICATIONS**

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 12:01 A.M. and 12:00 A.M. midnight as reported by [Earth Satellite Corporation]MDA Information Systems, Inc..

(remainder of Rule 40301 unchanged)

#### **40303. SETTLEMENT PROCEDURES**

#### 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 [Earth Satellite Corporation]MDA Information Systems, Inc. for that city 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 January 4, 1999, the December 1998 futures contract on the CME Chicago HDD Index would have been settled at 940.5 Heating Degree Days.

## INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 403

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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[EarthSat]MDA 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 & SPECIAL NOTICES RELATING TO CHAPTER 403A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA 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. COMMODITY SPECIFICATIONS

1. Heating Degree Days and Cooling Degree Days
The daily average temperature is defined as the arithmetic average of the maximum and minimum temperature recorded between 12:01 A.M. and 12:00 A.M. midnight as reported by [Earth—Satellite Corporation]MDA Information Systems, Inc..

(remainder of Rule 40501 unchanged)

#### 40503. SETTLEMENT PROCEDURES

#### 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 [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least two calendar days 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.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 405

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA 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

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA 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. COMMODITY SPECIFICATIONS

1. Heating Degree Days (HDD)

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

(remainder of Rule 40601 unchanged)

#### 40603. SETTLEMENT PROCEDURES

#### 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 [Earth-Satellite Corperation]MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the first Exchange business day that is at least five calendar days after the futures contract month. For example, on January 6, 2003, the December 2002 futures contract on the CME Amsterdam-Schiphol European HDD Index would have been settled at 468.60 Heating Degree Days.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 406

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA 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

[Earth-Satellite Corperation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 407 CME European Seasonal Strip HDD Index Futures

#### 40701. COMMODITY SPECIFICATIONS

1. Heating Degree Days (HDD)

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

(remainder of Rule 40701 unchanged)

#### **40703. SETTLEMENT PROCEDURES**

#### 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 [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least five calendar days 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.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 407

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA 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

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 408 CME European CAT Index Futures

#### 40801. COMMODITY SPECIFICATIONS

1. Cumulative Average Temperature (CAT)

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

(remainder of Rule 40801 unchanged)

#### **40803. SETTLEMENT PROCEDURES**

#### 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 [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract month, using the methodology in effect on that date, on the first Exchange business day that is at least five calendar days after the futures contract month. For example, on July 7, 2003, the June 2003 futures contract on the CME Amsterdam-Schiphol European CAT Index would have been settled at 507.65 Degrees.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 408A Options on CME European CAT Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 408A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 409 CME European Seasonal CAT Strip Index Futures

#### 40901. COMMODITY SPECIFICATIONS

1. Cumulative Average Temperature (CAT)

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

(remainder of Rule 40901 unchanged)

#### **40903. SETTLEMENT PROCEDURES**

#### 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 [Earth Satellite-Cerperation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least five calendar days 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.

INTERPRETATIONS & SPECIAL NOTICES
RELATING TO CHAPTER 409

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

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

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 409A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA 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 Index Futures

#### 41101. COMMODITY SPECIFICATIONS

1. Daily 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 [Earth Satellite Corporation]MDA Information Systems, Inc. using data received from the Japan Meteorological Agency for each of the following meteorological stations:

(remainder of Rule 41101 unchanged)

#### 41103. SETTLEMENT PROCEDURES

#### 41103.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Pacific Rim Index reported by the [Earth Satellite Corporation]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 Osaka Index would have been settled at 467.20 degrees.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 411A Options on CME Pacific Rim Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 411A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 412 CME Pacific Rim Seasonal Index Futures

#### 41201. COMMODITY SPECIFICATIONS

1. Daily 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 [Earth Satellite Corperation]MDA Information Systems, Inc. using data received from the Japan Meteorological Agency for each of the following meteorological stations:

(remainder of Rule 41201 unchanged)

#### 41203. SETTLEMENT PROCEDURES

#### 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 [Earth Satellite Corporation]MDA Information Systems, Inc. for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at

least two calendar days 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.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 412A Options on CME Pacific Rim Seasonal Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 412A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat") ("EarthSat")]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. [EarthSat]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. [EarthSat]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[EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 416 CME Frost Index Futures

#### 41601. COMMODITY SPECIFICATIONS

1. Frost Index Point

A "Frost Index Point" shall be recorded whenever one or more of the following conditions are met for a particular location:

- The temperature at 0700 local time (0600 UTC, except 0500 UTC beginning the last Sunday in March) is less than or equal to -3.5 degrees Celsius;
- The temperature at 1000 local time (0900 UTC, except 0800 UTC beginning the last Sunday in March) is less than or equal to -1.5 degrees Celsius;

- The temperature at 0700 local time (0600 UTC, except 0500 UTC beginning the last Sunday in March) is less than or equal to -0.5 degrees Celsius, and the temperature at 1000 local time (0900 UTC, except 0800 UTC beginning the last Sunday in March) is less than or equal to -0.5 degrees Celsius.
- 2. The CME Frost Indexes and Listing Cities
  Each particular CME Frost Index is the accumulation of like Frost Index Points during a month within the
  period beginning the first Monday in November and ending the last Friday in March, excluding Saturdays,
  Sundays, December 25, December 26, and January 1. Each particular Index shall be computed by [Earth
  Satellite Corporation]MDA Information Systems, Inc. using final temperature observations reported by the
  respective national meteorological office.

(remainder of Rule 41601 unchanged)

#### 41603. SETTLEMENT PROCEDURES

#### 41603.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Frost Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date. For the November, December, January and February contract months, final settlement shall occur on the first Exchange business day that is at least six calendar days after the respective futures contract month. For the March contract month only, final settlement shall occur on the first Exchange business day that is at least six calendar days after the last Friday in March. For example, on March 7, 2005, the February 2005 futures contract on the CME Amsterdam-Schiphol Frost Index would have been settled at 2.00 Frost Index Points.

## INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 416

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 416A Options on CME Frost Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 416A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

## Chapter 417 CME Seasonal Frost Index Futures

#### 41701. COMMODITY SPECIFICATIONS

1. Frost Index Point

A "Frost Index Point" shall be recorded whenever one or more of the following conditions are met for a particular location:

- The temperature at 0700 local time (0600 UTC, except 0500 UTC beginning the last Sunday in March) is less than or equal to -3.5 degrees Celsius;
- The temperature at 1000 local time (0900 UTC, except 0800 UTC beginning the last Sunday in March) is less than or equal to -1.5 degrees Celsius;
- The temperature at 0700 local time (0600 UTC, except 0500 UTC beginning the last Sunday in March) is less than or equal to -0.5 degrees Celsius, and the temperature at 1000 local time (0900 UTC, except 0800 UTC beginning the last Sunday in March) is less than or equal to -0.5 degrees Celsius.
- 2. The CME Seasonal Frost Indexes and Listing Cities
  Each particular CME Seasonal Frost Index is the accumulation of like Frost Index Points over the 5-month
  period beginning the first Monday in November and ending the last Friday in March, excluding Saturdays,
  Sundays, December 25, December 26, and January 1. Each particular Index shall be computed by [Earth
  Satellite Corporation]MDA Information Systems, Inc. using final temperature observations reported by the
  respective national meteorological office.

(remainder of Rule 41701 unchanged)

#### 41703. SETTLEMENT PROCEDURES

#### 41703.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Frost Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least six calendar days after the last Friday in March. For example, on March 31, 2005, the March 2005 futures contract on the CME Amsterdam-Schiphol Seasonal Frost Index would have been settled at 10.00 Frost Index Points.

## INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 417

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 417A Options on CME Seasonal Frost Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 417A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

## Chapter 418 CME Snowfall Index Futures

#### 41801. COMMODITY SPECIFICATIONS

Daily snowfall is defined as the total snowfall recorded at a particular location between 12:01 A.M. and 12:00 A.M. midnight as reported by [Earth Satellite Corporation]MDA Information Systems, Inc.

(remainder of Rule 41801 unchanged)

#### 41803. SETTLEMENT PROCEDURES

#### 41803.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Snowfall Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city 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 January 3, 2006, the December 2005 futures contract on the Boston CME Snowfall Index would have been settled at 10.70.

## INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 418

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 418A Options on CME Snowfall Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 418A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 418B CME Snowfall Index Binary Contract

#### 418B01. COMMODITY SPECIFICATIONS

CME Snowfall Index values will be calculated by [Earth Satellite Corporation]MDA Information Systems, Inc., using the locations and method described in Chapter 418.

#### 418B03. EXERCISE

#### 418B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective Snowfall Index final value reported by [Earth Satellite Corporation]MDA Information Systems, Inc. using the methodology in effect on that date.

(remainder of Rule 418B03.C. unchanged)

## INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 418B

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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[, options on futures contracts based upon such Data. [EarthSat]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, binary's on] futures contracts or any other use. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 421 CME Canadian Degree Days Index Futures

#### 42101. COMMODITY SPECIFICATIONS

1. Heating Degree Days and Cooling Degree Days

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), recorded between 0600 UTC the previous day and 0559 UTC the current day for Tmax, and between 0600 UTC the previous day and 0559 UTC the current day for Tmin as reported by [Earth-Satellite Corporation]MDA Information Systems, Inc.

(remainder of Rule 42101 unchanged)

#### **42103. SETTLEMENT PROCEDURES**

#### 42103.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian Degree Days Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city 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 January 4, 2005, the December 2004 futures contract on the CME Montreal HDD Index would have been settled at 737.90 Heating Degree Days.

## INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 421

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 421A
Options on CME Canadian Degree Days Index Futures

INTERPRETATIONS AND SPECIAL NOTICES
RELATING TO CHAPTER 421A

LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 422 CME Canadian Seasonal Strip Degree Days Index Futures

#### **42201. COMMODITY SPECIFICATIONS**

1. Heating Degree Days and Cooling Degree Days
The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), recorded between 0600 UTC the previous day and 0559 UTC the current day for Tmax, and between 0600 UTC the previous day and 0559 UTC the current day for Tmin as reported by [Earth-Satellite Corporation]MDA Information Systems, Inc.

(remainder of Rule 42201 unchanged)

#### **42203. SETTLEMENT PROCEDURES**

#### 42203.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 [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least two calendar days after the last calendar day of the last month of the defined strip. For example, on April 4, 2006, the November 2005 - March 2006 futures contract on the CME Montreal Nov-Mar '06 SSHDD Index would have been settled at 3161.70 Heating Degree Days.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 422

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 422A
Options on CME Canadian Seasonal Strip Degree Day Index Futures

**INTERPRETATIONS & SPECIAL NOTICES** 

#### **RELATING TO CHAPTER 422A**

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 424 CME Weekly Average Temperature Index Futures

#### 42401. COMMODITY SPECIFICATIONS

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin) recorded between 12:01 A.M. and 12:00 A.M. midnight as reported by [Earth Satellite Corporation]MDA Information Systems, Inc.

(remainder of Rule 42401 unchanged)

#### **42403. SETTLEMENT PROCEDURES**

#### 42403.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Weekly Average Temperature Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that defined week, using the methodology in effect on that date, on the first Exchange business day that is at least two calendar days after the Friday of the defined week. For example, on August 14, 2006, the August 11, 2006 futures contract on the Chicago CME Weekly Average Temperature Index would have been settled at 75.6 Degrees.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 424

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corperation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 424A
Options on CME Weekly Average Temperature Index Futures

#### INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 424A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 425 CME Canadian CAT Index Futures

#### **42501. COMMODITY SPECIFICATIONS**

1. Cumulative Average Temperature (CAT)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), recorded between 0600 UTC the previous day and 0559 UTC the current day for Tmax, and between 0600 UTC the previous day and 0559 UTC the current day for Tmin for each location, as reported by [Earth Satellite Corporation]MDA Information Systems, Inc.

(remainder of Rule 42501 unchanged)

#### **42503. SETTLEMENT PROCEDURES**

#### 42503.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian CAT Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city 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 July 2, 2006, the June 2006 futures contract on the CME Montreal Canadian CAT Index would have been settled at 574.45 Degrees Celsius.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 425

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 425A Options on CME Canadian CAT Index Futures

#### INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 425A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth-Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 426 CME Canadian Seasonal CAT Strip Index Futures

#### 42601, COMMODITY SPECIFICATIONS

1. Cumulative Average Temperature (CAT)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), recorded between 0600 UTC the previous day and 0559 UTC the current day for Tmax, and between 0600 UTC the previous day and 0559 UTC the current day for Tmin for each location, as reported by [Earth Satellite Corporation]MDA Information Systems, Inc.

(remainder of Rule 42601 unchanged)

#### **42603. SETTLEMENT PROCEDURES**

#### 42603.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian Seasonal CAT Strip Index reported by [Earth Satellite Corporation]MDA Information Systems, Inc. for that city for that contract period, using the methodology in effect on that date, on the first Exchange business day that is at least two calendar days after the last calendar day of the last month of the defined strip. For example, on October 2, 2006, the May 2006 - September 2006 futures contract on the CME Montreal May — September '06 Canadian Seasonal CAT Strip Index would have been settled at 2771.70 Degrees Celsius.

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 426

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corporation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 426A Options on CME Canadian Seasonal CAT Strip Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 426A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[Earth Satellite Corperation ("EarthSat")]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. [EarthSat]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. [EarthSat]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 [EarthSat]MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 441 CME Rainfall Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 441

#### LIMITATION OF LIABILITY AND DISCLAIMER

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 [Information—Systems, Inc.] 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 [Information—Systems, Inc.] 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 [Information—Systems, Inc.] have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

Chapter 441A
Options on CME Rainfall Index Futures

INTERPRETATIONS & SPECIAL NOTICES
RELATING TO CHAPTER 441A

#### LIMITATION OF LIABILITY AND DISCLAIMER

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 [Information Systems, Inc.] 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 [Information Systems, Inc.] 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 [Information Systems, Inc.] have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 441B CME Rainfall Index Binary Contract

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 441B

#### LIMITATION OF LIABILITY AND DISCLAIMER

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[, eptiens on futures contracts and binary] and options on futures contracts based upon such Data. MDA [Information Systems, Inc.] 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, binaries on] futures contracts or any other use. MDA [Information Systems, Inc.] 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 [Information Systems, Inc.] have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 442 CME Seasonal Strip Rainfall Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 442

#### LIMITATION OF LIABILITY AND DISCLAIMER

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 [Information Systems, Inc.] 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 [Information Systems, Inc.] 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 [Information Systems, Inc.] have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 442A Options on CME Seasonal Strip Rainfall Index Futures

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 442A

#### LIMITATION OF LIABILITY AND DISCLAIMER

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 [Information Systems, Inc.] 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 [Information Systems, Inc.] 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 [Information Systems, Inc.] have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

# Chapter 442B CME Seasonal Strip Rainfall Index Binary Contract

## INTERPRETATIONS & SPECIAL NOTICES RELATING TO CHAPTER 442B

#### LIMITATION OF LIABILITY AND DISCLAIMER

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[, options on futures contracts based upon such Data. MDA [Information Systems, Inc.] 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, binaries en] futures contracts or any other use. MDA [Information Systems, Inc.] 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 [Information Systems, Inc.] have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.

CME certifies that these changes comply with the Commodity Exchange Act and the regulations thereunder. There were no substantive opposing views to this proposal.

If you have any questions regarding this submission, please contact Paul Peterson at (312) 930-4587 or via e-mail at <a href="mailto:paul.peterson@cmegroup.com">paul.peterson@cmegroup.com</a> or me at (212) 299-2200. Please refer to CME Submission No. 11-016 in all correspondence regarding this matter.

Sincerely,

/s/ Christopher Bowen
Managing Director, Chief Regulatory Counsel