



RECEIVED
CFTC

2011 AUG 22 PM 3:38

OFFICE OF THE
SECRETARIAT

August 19, 2011

Mr. David Stawick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

**Re: Section 5c(c)1, Part 40.6(a) - Clarification and Revision to CME Submission #11-255 on Termination of Trading and Final Settlement Price for All CME Weather Contracts.
CME Submission #11-255R**

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME") hereby notifies the Commodity Futures Trading Commission regarding revisions to the language included in CME Submission #11-255 dated July 1, 2011 that are designed to provide clarity to the marketplace. As reflected by the language of cover letter to CME Submission #11-255, the changes were intended to go into effect on "Monday, July 25, 2011 for contracts related to the 2012 cooling, heating, rainfall, snowfall and frost seasons." The intention was to have the revised Termination of Trading and Final Settlement Price language apply only to these 2012 contracts and keep the pre-July 25, 2011 language in place for the contracts related to the 2011 seasons. In order to accurately reflect this intention, and provide additional clarity to the marketplace, CME deemed it necessary to submit CME Submission #11-255R.

This submission includes revised language that makes clear which contract months will continue to operate under the rule language in place prior to July 25, 2011 and which contract months will operate under the new Termination of Trading and Final Settlement Price procedures. In addition to the submission of CME Submission #11-255R, CME has informed the marketplace of these revisions via CME Group's Monthly Members Update publication.

The revisions to the pre-July 25th language are below with additions underlined and deletions overstruck.

The amended rules contained in this submission will become effective on September 6, 2011.

Pursuant to Part 40.6(a), the Exchange certifies that these changes comply with the Commodity Exchange Act and rules thereunder and that there were no substantive opposing views to this proposal.

If you require any additional information regarding this action, please do not hesitate to contact Mr. Charles Piszczor at 312-930-4536 or via e-mail at charles.piszczor@cmegroup.com. Alternatively, you may contact me at 312-930-8167 or via e-mail at

Sean.Downey@cmegroup.com. We would be appreciative if you could reference CME Submission #11-255R in any related correspondence.

Sincerely,

/s/ Sean Downey
Associate Director & Assistant General Counsel

1388

Chapter 402

CME Seasonal Strip Snowfall Index Futures

40202. FUTURES CALL

40202.G. Termination of Trading

FOR CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least two calendar days after the futures contract month.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

Futures trading shall terminate at 9:00 A.M. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the last calendar day of the last month of the defined strip [~~after the futures contract month~~].

40203. SETTLEMENT PROCEDURES

40203.A. Final Settlement Price

FOR CONTRACTS THROUGH APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Snowfall Index reported by 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.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Snowfall 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 [~~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 [3], 2006, the November 2005 – March 2006 futures contract on the Boston CME Seasonal Strip Snowfall Index would have been settled at 38.30.

Chapter 402B

CME Seasonal Strip Snowfall Index Binary Contract

402B03. EXERCISE

402B02.I. Termination of Trading

FOR CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least two calendar days after following the end of the seasonal strip.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

[Futures] [F] trading shall terminate at 9:00 a.m. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the last calendar day of the last month of the defined strip [~~following the end of the seasonal strip~~].

Chapter 403

CME Degree Days Index Futures

40302. FUTURES CALL

40302.G. Termination of Trading

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least two calendar days after the futures contract month.

FOR CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the futures contract month.

40303. SETTLEMENT PROCEDURES

40303.A. Final Settlement Price

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

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 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.

FOR CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

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 [~~first Exchange business day that is at least two calendar days~~] after the futures contract month. For example, on January 5 [4], 1999, the December 1998 futures contract on the CME Chicago HDD Index would have been settled at 940.5 Heating Degree Days.

Chapter 405

CME Seasonal Strip Degree Days Index Futures

40502. FUTURES CALL

40502.G. Termination of Trading

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. 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 CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the last calendar day of the last month of the defined strip.

40503. SETTLEMENT PROCEDURES

40503.A. Final Settlement Price

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

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 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.

FOR CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

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 [~~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.

Chapter 406

CME European HDD Index Futures

40602. FUTURES CALL

40602.G. Termination of Trading:

FOR CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the first Exchange business day that is at least five calendar days after the futures contract month.

FOR CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the futures contract month.

40603. SETTLEMENT PROCEDURES

40603.A. Final Settlement Price

FOR CONTRACTS THROUGH APRIL 2012:

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 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.

FOR CONTRACTS BEGINNING OCTOBER 2012:

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 [~~first Exchange business day that is at least five calendar days~~] after the futures contract month. For example, on January 8 [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.

Chapter 407

CME European Seasonal Strip HDD Index Futures

40702. FUTURES CALL

40702.G. Termination of Trading

FOR CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time 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 CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the last calendar day of the last month of the defined strip.

40703. SETTLEMENT PROCEDURES

40703.A. Final Settlement Price

FOR CONTRACTS THROUGH APRIL 2012:

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 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.

FOR CONTRACTS BEGINNING OCTOBER 2012:

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 [~~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.

Chapter 408

CME European CAT Index Futures

40802. FUTURES CALL

40802.G. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Futures trading shall terminate at 9:00 A.M. Chicago time on the first Exchange business day that is at least five calendar days after the futures contract month.

FOR CONTRACTS BEGINNING APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the futures contract month.

40803. SETTLEMENT PROCEDURES

40803.A. Final Settlement Price

FOR CONTRACTS THROUGH OCTOBER 2011:

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 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.

FOR CONTRACTS BEGINNING APRIL 2012:

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 [~~first Exchange business day that is at least five calendar days~~] after the futures contract month. For example, on July 8 [7], 2003, the June 2003 futures contract on the CME Amsterdam-Schiphol European CAT Index would have been settled at 507.65 Degrees.

Chapter 409

CME European Seasonal CAT Strip Index Futures

40902. FUTURES CALL

40902.G. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Futures trading shall terminate at 9:00 A.M. Chicago time 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 CONTRACTS BEGINNING APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the last calendar day of the last month of the defined strip.

40903. SETTLEMENT PROCEDURES

40903.A. Final Settlement Price

FOR CONTRACTS THROUGH OCTOBER 2011:

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 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.

FOR CONTRACTS BEGINNING APRIL 2012:

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 [~~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.

Chapter 411

CME Pacific Rim Index Futures

41102. FUTURES CALL

41102.G. Termination of Trading

FOR CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 a.m. Chicago time on the first Exchange business day that is at least two calendar days after the futures contract month.

FOR CONTRACTS BEGINNING APRIL 2012:

Futures trading shall terminate at 9:00 a.m. Chicago time on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the futures contract month.

41103. SETTLEMENT PROCEDURES

41103.A. Final Settlement Price

FOR CONTRACTS THROUGH APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Pacific Rim Index reported by the 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.

FOR CONTRACTS BEGINNING APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Pacific Rim Index reported by the MDA Information Systems, Inc. for that contract month, using the methodology in effect on that date, on the second Exchange business day [~~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.

Chapter 412

CME Pacific Rim Seasonal Index Futures

41202. FUTURES CALL

41202.G. Termination of Trading

FOR CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time 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 CONTRACTS BEGINNING APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the last calendar day of the last month of the defined strip.

41203. SETTLEMENT PROCEDURES

41203.A. Final Settlement Price

FOR CONTRACTS THROUGH APRIL 2012:

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 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.

FOR CONTRACTS BEGINNING APRIL 2012:

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 [~~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.

Chapter 416

CME Frost Index Futures

41602. FUTURES CALL

41602.G. Termination of Trading

FOR CONTRACTS THROUGH MARCH 2012:

For the November, December, January and February contract months, futures trading shall terminate at 9:00 A.M. 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, futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least six calendar days after the last Friday in March.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

For the November, December, January and February contract months, futures trading shall terminate at 9:00 A.M. on the fifth Exchange business day [~~first Exchange business day that is at least six calendar days~~] after the respective futures contract month. For the March contract month only, futures trading shall terminate at 9:00 A.M. on the fifth Exchange business day [~~first Exchange business day that is at least six calendar days~~] after the last Friday in March.

41603. SETTLEMENT PROCEDURES

41603.A. Final Settlement Price

FOR CONTRACTS THROUGH MARCH 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Frost Index reported by 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.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Frost Index reported by 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 fifth Exchange business day [~~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 fifth Exchange business day [~~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.

Chapter 417

CME Seasonal Frost Index Futures

41702. FUTURES CALL

41702.G. Termination of Trading

FOR CONTRACTS THROUGH MARCH 2012:

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least six calendar days after the last Friday in March.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

Futures trading shall terminate at 9:00 A.M. on the fifth Exchange business day [~~first Exchange business day that is at least six calendar days~~] after the last Friday in March.

41703. SETTLEMENT PROCEDURES

41703.A. Final Settlement Price

FOR CONTRACTS THROUGH MARCH 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Frost Index reported by 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.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Frost 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 [~~first Exchange business day that is at least six calendar days~~] after the last Friday in March. For example, on April 1 [~~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.

Chapter 418

CME Snowfall Index Futures

41802. FUTURES CALL

41802.G. Termination of Trading

Futures trading shall terminate at 9:00 A.M. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the futures contract month.

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 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 [~~first Exchange business day that is at least two calendar days~~] after the futures contract month. For example, on January 4 [3], 2006, the December 2005 futures contract on the Boston CME Snowfall Index would have been settled at 10.70.

Chapter 418B

CME Snowfall Index Binary Contract

418B02. CONTRACT CALL

418B02.I. Termination of Trading

FOR CONTRACTS THROUGH APRIL 2012:

Trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least two calendar days after the futures contract month.

FOR CONTRACTS BEGINNING NOVEMBER 2012:

Trading shall terminate at 9:00 a.m. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the futures contract month [~~following the end of the contract month~~].

Chapter 421

CME Canadian Degree Days Index Futures

42102. FUTURES CALL

42102.G. Termination of Trading

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least five calendar days after the futures contract month.

FOR CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the futures contract month.

42103. SETTLEMENT PROCEDURES

42103.A. Final Settlement Price

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian 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 first Exchange business day that is at least five calendar days after the futures contract month. For example, on January 5, 2005, the December 2004 futures contract on the CME Montreal HDD Index would have been settled at 737.90 Heating Degree Days.

FOR CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian 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 fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the futures contract month. For example, on January 7 [6], 2005, the December 2004 futures contract on the CME Montreal HDD Index would have been settled at 737.90 Heating Degree Days.

Chapter 422

CME Canadian Seasonal Strip Degree Days Index Futures

42202. FUTURES CALL

42202.G. Termination of Trading

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. 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 CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the last calendar day of the last month of the defined strip.

42203. SETTLEMENT PROCEDURES

42203.A. Final Settlement Price

FOR CDD CONTRACTS THROUGH OCTOBER 2011 AND FOR HDD CONTRACTS THROUGH APRIL 2012:

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 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 5, 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.

FOR CDD CONTRACTS BEGINNING APRIL 2012 AND FOR HDD CONTRACTS BEGINNING OCTOBER 2012:

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 fifth Exchange business day [~~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 [5], 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.

Chapter 424

CME Weekly Average Temperature Index Futures

42402. FUTURES CALL

42402.G. Termination of Trading

FOR CONTRACTS THROUGH SEPTEMBER 2011:

Futures trading shall terminate at 9:00 A.M. Chicago time on the first Exchange business day that is at least two calendar days after the Friday of the defined week.

FOR CONTRACTS BEGINNING OCTOBER 2011:

Futures trading shall terminate at 9:00 A.M. Chicago time on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the Friday of the defined week.

42403. SETTLEMENT PROCEDURES

42403.A. Final Settlement Price

FOR CONTRACTS THROUGH SEPTEMBER 2011:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Weekly Average Temperature Index reported by 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.

FOR CONTRACTS BEGINNING OCTOBER 2011:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Weekly Average Temperature Index reported by MDA Information Systems, Inc. for that city for that defined week, using the methodology in effect on that date, on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the Friday of the defined week. For example, on August 15 [14], 2006, the August 11, 2006 futures contract on the Chicago CME Weekly Average Temperature Index would have been settled at 75.6 Degrees.

Chapter 425

CME Canadian CAT Index Futures

42502. FUTURES CALL

42502.G. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Futures trading shall terminate at 9:00 A.M. Chicago time on the first Exchange business day that is at least five calendar days after the futures contract month.

FOR CONTRACTS BEGINNING APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the futures contract month.

42503. SETTLEMENT PROCEDURES

42503.A. Final Settlement Price

FOR CONTRACTS THROUGH OCTOBER 2011:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian 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 first Exchange business day that is at least five calendar days after the futures contract

month. For example, on July 5, 2006, the June 2006 futures contract on the CME Montreal Canadian CAT Index would have been settled at 574.45 Degrees Celsius.

FOR CONTRACTS BEGINNING APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian 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 [~~first Exchange business day that is at least five calendar days~~] after the futures contract month. For example, on July 10 [6], 2006, the June 2006 futures contract on the CME Montreal Canadian CAT Index would have been settled at 574.45 Degrees Celsius.

Chapter 426

CME Canadian Seasonal CAT Strip Index Futures

42602. FUTURES CALL

42602.G. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Futures trading shall terminate at 9:00 A.M. Chicago time 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 CONTRACTS BEGINNING APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the last calendar day of the last month of the defined strip.

42603. SETTLEMENT PROCEDURES

42603.A. Final Settlement Price

FOR CONTRACTS THROUGH OCTOBER 2011:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian Seasonal CAT Strip Index reported by 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 5, 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.

FOR CONTRACTS BEGINNING APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Canadian Seasonal CAT Strip 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 [~~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 6 [5], 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.

Chapter 439

CME Australian Degree Days Index Futures

43902. FUTURES CALL

43902.G. Termination of Trading

FOR HDD CONTRACTS THROUGH OCTOBER 2011 AND FOR CDD CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the first Exchange business day that is at least five calendar days after the futures contract month.

FOR HDD CONTRACTS BEGINNING APRIL 2012 AND FOR CDD CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the futures contract month.

43903. SETTLEMENT PROCEDURES

43903.A. Final Settlement Price

FOR HDD CONTRACTS THROUGH OCTOBER 2011 AND FOR CDD CONTRACTS THROUGH APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Australian Degree Days Index reported by Speedwell Weather Derivatives Limited 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, 2008, the June 2008 futures contract on the CME Sydney Bankstown Australian Degree Days Index would have been settled at 129.20 Degrees Celsius.

FOR HDD CONTRACTS BEGINNING APRIL 2012 AND FOR CDD CONTRACTS BEGINNING OCTOBER 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Australian Degree Days Index reported by Speedwell Weather Derivatives Limited for that city for that contract month, using the methodology in effect on that date, on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the futures contract month. For example, on July 8 [7], 2008, the June 2008 futures contract on the CME Sydney Bankstown Australian Degree Days Index would have been settled at 129.20 Degrees Celsius.

Chapter 440

CME Australian Seasonal Strip Degree Days Index Futures

44002. FUTURES CALL

44002.G. Termination of Trading

FOR HDD CONTRACTS THROUGH OCTOBER 2011 AND FOR CDD CONTRACTS THROUGH APRIL 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time 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 HDD CONTRACTS BEGINNING APRIL 2012 AND FOR CDD CONTRACTS BEGINNING OCTOBER 2012:

Futures trading shall terminate at 9:00 A.M. Chicago time on the fifth Exchange business day [~~first Exchange business day that is at least five calendar days~~] after the last calendar day of the last month of the defined strip.

44003. SETTLEMENT PROCEDURES

44003.A. Final Settlement Price

FOR HDD CONTRACTS THROUGH OCTOBER 2011 AND FOR CDD CONTRACTS THROUGH APRIL 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Australian Seasonal Strip Degree Days Index reported by Speedwell Weather Derivatives Limited 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 6, 2008, the May 2008 - September 2008 futures contract on the CME Sydney Bankstown May - September '08 Australian Seasonal Strip Degree Days Index would have been settled at 789.42 Degrees Celsius.

FOR HDD CONTRACTS BEGINNING APRIL 2012 AND FOR CDD CONTRACTS BEGINNING OCTOBER 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Australian Seasonal Strip Degree Days Index reported by Speedwell Weather Derivatives Limited for that city for that contract period, using the methodology in effect on that date, on the fifth Exchange business day [~~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 [6], 2008, the May 2008 - September 2008 futures contract on the CME Sydney Bankstown May - September '08 Australian Seasonal Strip Degree Days Index would have been settled at 789.42 Degrees Celsius.

Chapter 441

CME Rainfall Index Futures

44102. FUTURES CALL

44102.G. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least two calendar days after the futures contract month.

FOR CONTRACTS BEGINNING MARCH 2012:

Futures trading shall terminate at 9:00 A.M. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the futures contract month.

44103. SETTLEMENT PROCEDURES

44103.A. Final Settlement Price

FOR CONTRACTS THROUGH OCTOBER 2011:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Rainfall Index reported by 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 May 4, 2009 the April 2009 futures contract on the Raleigh/Durham CME Rainfall Index would have been settled at 1.69.

FOR CONTRACTS BEGINNING MARCH 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Rainfall 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 [~~first Exchange business day that is at least two calendar days~~] after the futures contract month. For example, on May 4, 2009 the April 2009 futures contract on the Raleigh/Durham CME Rainfall Index would have been settled at 1.69.

Chapter 441B

CME Rainfall Index Binary Contract

441B02. CONTRACT CALL

441B02.I. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Trading shall terminate on the same date and time as the underlying futures contract.

FOR CONTRACTS BEGINNING MARCH 2012:

Trading shall terminate at 9:00 a.m. on the second Exchange business day after the futures contract month [~~on the same date and time as the underlying futures contract~~].

Chapter 442

CME Seasonal Strip Rainfall Index Futures

44202. FUTURES CALL

44202.G. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Futures trading shall terminate at 9:00 A.M. on the first Exchange business day that is at least two calendar days after the futures contract month.

FOR CONTRACTS BEGINNING MARCH 2012:

Futures trading shall terminate at 9:00 A.M. on the second Exchange business day [~~first Exchange business day that is at least two calendar days~~] after the last calendar day of the last month of the defined strip [~~after the futures contract month~~].

44203. SETTLEMENT PROCEDURES

44203.A. Final Settlement Price

FOR CONTRACTS THROUGH OCTOBER 2011:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Rainfall Index reported by 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, 2009, the May 2009 – September 2009 futures contract on the Raleigh/Durham CME Seasonal Strip Rainfall Index would have been settled at 13.63.

FOR CONTRACTS BEGINNING MARCH 2012:

All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Rainfall 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 [~~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, 2009, the May 2009 – September 2009 futures contract on the Raleigh/Durham CME Seasonal Strip Rainfall Index would have been settled at 13.63.

Chapter 442B

CME Seasonal Strip Rainfall Index Binary Contract

442B02. CONTRACT CALL

442B02.I. Termination of Trading

FOR CONTRACTS THROUGH OCTOBER 2011:

Trading shall terminate on the same date and time as the underlying futures contract.

FOR CONTRACTS BEGINNING MARCH 2012:

Trading shall terminate at 9:00 a.m. on the second Exchange business day after the last calendar day of the last month of the defined strip [~~on the same date and time as the underlying futures contract~~].