



CME Group

A CME/Chicago Board of Trade/NYMEX Company

C.F.T.C.
OFFICE OF THE SECRETARIAT

2009 SEP 22 PM 12 33

September 22, 2009

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

**Re: CME Rules 40602.B., 40602.C., 406A01.C., 40702.B., 40702.C., 407A01.C.,
40802.B., 40802.C., 408A01.C., 40902.B., 40902.C., 409A01.C.
Exchange Certification for Use of the Euro (€) Currency for European
Monthly and Seasonal Weather Futures & Options Contracts.
CME Submission No. 09-206**

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commodity Futures Trading Commission regarding the use of the Euro (€) Currency for certain European Monthly and Seasonal Weather Futures and Options contracts.

When the European weather contracts were first developed, the industry priced all European locations in Pounds Sterling (£). As the European Union developed along with the acceptance of the Euro (€), market participants moved towards pricing European locations in Euros (€). The exception is London Heathrow, United Kingdom (WMO 03772), which continues to price in Pounds Sterling (£).

The following locations will become Euro (€) denominated on September 28, 2009, for the October 2009 and subsequent monthly and seasonal HDD contracts and the April 2010 and subsequent monthly and seasonal CAT contracts:

- Barcelona Prat De Llobregat Aeropuerto, Spain (WMO 08181)
- Berlin-Tempelhof, Germany (WMO 10384)
- Madrid Barajas Aeropuerto, Spain (WMO 08221)
- Oslo-Blindern, Norway (WMO 01492)
- Rome Ciampino, Italy, (WMO 16239)
- Stockholm-Observatoriet, Sweden (WMO 02485)

Due to open interest in the October 2009 contract months, the following locations will become Euro (€) denominated on November 9, 2009, for the November 2009 and subsequent monthly and seasonal HDD contracts and the April 2010 and subsequent monthly and seasonal CAT contracts:

- Amsterdam-Schiphol, Netherlands (WMO 06240)
- Essen, Germany (WMO 10410)

- Paris-Orly, France (WMO 07149)

The amendments are attached, with additions underscored and deletions lined-out.

CME certifies that these changes comply with the Commodity Exchange Act and regulations thereunder.

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, or me at 312-648-5422. We would be appreciative if you could reference our CME Submission No. 09-206 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack
Director and Associate General Counsel

7794

Chapter 406
CME European HDD Index Futures

40602. FUTURES CALL

40602.B. Size of Trading Unit

The size of the unit of trading shall be 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations, times the respective CME European HDD Index.

40602.C. Price Increments

The minimum price fluctuation of the respective CME European HDD Index futures shall be 1 index point and have a value of 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations.

Chapter 406A
Options on CME European HDD Index Futures

406A01. OPTION CHARACTERISTICS

406A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CME European HDD Index. Each index point represents 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations. For example, a quote of 2 index points represents 40 British pounds (pounds sterling) for London-Heathrow, or 40 Euros (€) for all other locations. The minimum fluctuation shall be 1.0 index point (also known as one tick), equal to 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations.

Chapter 407
CME European Seasonal Strip HDD Index Futures

40702. FUTURES CALL

40702.B. Size of Trading Unit

The size of the unit of trading shall be 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations, times the respective CME European Seasonal Strip HDD Index.

40702.C. Price Increments

The minimum price fluctuation on the CME European Seasonal Strip HDD Index futures shall be 1 index point and have a value of 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations.

Chapter 407A

Options on CME European Seasonal Strip HDD Index Futures

407A01. OPTION CHARACTERISTICS

407A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CME European Seasonal Strip HDD Index. Each index point represents 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations. For example, a quote of 2 index points represents 40 British pounds (pounds sterling) for London-Heathrow, or 40 Euros (€) for all other locations. The minimum fluctuation shall be 1.0 index point (also known as one tick), equal to 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations.

Chapter 408

CME European CAT Index Futures

40802. FUTURES CALL

40802.B. Size of Trading Unit

The size of the unit of trading shall be 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations, times the respective CME European CAT Index.

40802.C. Price Increments

The minimum price fluctuation of the respective CME European CAT Index futures shall be 1 index point and have a value of 20 British pounds (pounds

sterling) for London-Heathrow, or 20 Euros (€) for all other locations.

Chapter 408A
Options on CME European CAT Index Futures

408A01. OPTION CHARACTERISTICS

408A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CME European CAT Index. Each index point represents 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations. For example, a quote of 2 index points represents 40 British pounds (pounds sterling) for London-Heathrow, or 40 Euros (€) for all other locations. The minimum fluctuation shall be 1.0 index point (also known as one tick), equal to 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations.

Chapter 409
CME European Seasonal Strip CAT Index Futures

40902. FUTURES CALL

40902.B. Size of Trading Unit

The size of the unit of trading shall be 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations, times the respective CME European Seasonal Strip CAT Index.

40902.C. Price Increments

The minimum price fluctuation on the CME European Seasonal Strip CAT Index futures shall be 1 index point and have a value of 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations.

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

409A01. OPTION CHARACTERISTICS

409A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CME European Seasonal Strip CAT Index. Each index point represents 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations. For example, a quote of 2 index points represents 40 British pounds (pounds sterling) for London-Heathrow, or 40 Euros (€) for all other locations. The minimum fluctuation shall be 1.0 index point (also known as one tick), equal to 20 British pounds (pounds sterling) for London-Heathrow, or 20 Euros (€) for all other locations.