December 2, 2013

VIA E-MAIL

Ms. Melissa Jurgens Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, D.C. 20581

Re: REVISED – CFTC Regulation 40.6(a). Notification Regarding the Delisting of the Monthly and Seasonal Strip Snowfall and Rainfall Binary Options Contracts Listed for Trading on the CME Trading Floor CME Submission No. 13-552R

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying the delisting of four (4) monthly and seasonal strip snowfall and rainfall binary options contracts effective immediately, as set out below:

CME Rulebook Chapter 402B CME Seasonal Strip Snowfall Index Binary Contract

CME Rulebook Chapter 418B CME Snowfall Index Binary Contract

CME Rulebook Chapter 441B CME Rainfall Index Binary Contract

CME Rulebook Chapter 442B CME Seasonal Strip Rainfall Index Binary Contract

These contracts will be delisted from the CME trading floor, the venue on which there were listed. There is no open interest in these contracts.

Please note that CME Submission No. 13-552R includes an additional seven (7) products to be delisted. The revisions are reflected in Appendix A, Amendments to CME Position Limit Table, which is attached under a separate cover.

The respective product rule chapters and terms and conditions contained in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the CME Rulebook will be removed from the Exchange Rulebook. These amendments are described in Appendix A and B.

CME reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act"). During the review, CME staff identified that the delisting of the contracts may have some bearing on the following Core Principles:

• <u>Emergency Authority</u>: There is no open interest in these contracts, and therefore there will be no market disruption related to their delisting.

1 North End Avenue New York, NY 10282 T 212 299 2200 F 212 299 2299 christopher.bowen@cmegroup.com cmegroup.com

• <u>Availability of General Information</u>: Notice will be made of the contracts' delisting, and upon delisting, the terms and conditions of these contracts will no longer be available to the marketplace.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delisting of these contracts complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at http://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via email at <u>Christopher.Bowen@cmegroup.com</u>.

Sincerely,

/s/ Christopher Bowen Managing Director and Chief Regulatory Counsel

Attachments:

Appendix A – Amendments to CME Position Limit Table (under separate cover)

Appendix B – CME Rulebook Revision

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Appendix A

Amendments to CME Chapter 5 Position Limit Table

(Attached under separate cover)

Appendix B

(strikethrough indicates deletion)

[Chapter 402B] [CME Seasonal Strip Snowfall Index Binary Contract]

[402B00. SCOPE OF CHAPTER

This chapter is limited in application to binary contracts on the CME Seasonal Strip Snowfall Index. In addition to this chapter, binary contracts on the CME Seasonal Strip Snowfall Index shall be subject to the general rules and regulations of the Exchange insefar as applicable.

For purposes of this chapter, unless otherwise specified, times referred herein shall refer to and indicate Chicago time.

402B01. CONTRACT SPECIFICATIONS

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

402B02. CALL OPTIONS CHARACTERISTICS

402B02.A. Trading Schedule

Binary contracts shall be scheduled for trading during such hours in such months as may be determined by the Exchange.

402B02.B. Trading Unit

The unit of trading shall be \$10.000.

402B02.C. Minimum Fluctuations

The price of a binary contract shall be quoted in terms of the respective CME Seasonal Strip Snowfall index. Each index point represents \$100. For example, a quote of 18.1 index points represents a price of \$1,810. The minimum fluctuation shall be 0.1 index point (also known as one tick), equal to \$10.

402B02.D. [Reserved]

402B02.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Seasonal Strip Snowfall Index. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 1.0, 1.1, 1.2, etc.).

At the commencement of trading in a contract, binary contracts shall be listed at intervals of 5 index point in a range of 1 to 200 index points. New binary contracts may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate. **402B02.F. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

402B02.G. [Reserved]

402B02.H. [Reserved]

402B02.I. Termination of Trading

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.

402B02.J. [Reserved]

402B02.K. [Reserved]

402B03. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CME Seasonal Strip Snowfall Index binary contracts.

402B03.A. Exercise of Binary Contract by Buyer

A binary contract may be exercised by the buyer on any Business Day that the contract is traded. Exercise of a binary contract is accomplished by the clearing member representing the buyer presenting an Exercise Notice to the Clearing House by 7:00 p.m. on the day of exercise.

A binary contract that is in the money (i.e., the respective Seasonal Strip Snowfall Index is equal to or greater than the exercise price) and has not been liquidated prior to the termination of trading shall, in the absence of contrary

instructions delivered to the Clearing House by 7:00 p.m. on the day of expiration by the clearing member representing the buyer, be exercised automatically.

402B03.B. Assignment]

[Exercise notices accepted by the Clearing House shall be assigned through a process of random selection to clearing members with open short positions in the same series. A clearing member to which an exercise notice is assigned shall be notified thereof as soon as practicable after such notice is assigned by the Clearing House, but not later than 45 minutes before the opening of Regular Trading House on the following Business Day.

The buyer of a binary contract shall receive \$10,000 if the respective Seasonal Strip Snowfall Index is equal to or greater than the exercise price, and shall receive zero dollars (\$0) otherwise. The seller of a binary contract shall be obligated to pay \$10,000 if the respective Seasonal Strip Snowfall Index is equal to or greater than the exercise price, and shall be obligated to pay zero dollars (\$0) otherwise.

For example, on May 4, 2009, the Boston Logan binary contract would have been settled at 66.8 index points. Therefore, buyers of such binary contracts with exercise prices equal to or less than 66.8 would have received \$10,000 for each such binary contract from the sellers of each such binary contract, and buyers of such binary contracts with exercise prices with exercise prices of 66.9 or greater would have received nothing.

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 MDA Information Systems, Inc. using the methodology in effect on that date. Clearing members holding open positions in a Seasonal Strip Snowfall Index binary contract that is in the money at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures. All such positions shall be settled at a price of 100 index points, equal to \$10,000, and shall be marked to market in accordance with Rule 814 on the trading day of acceptance by the Clearing House of the exercise notice.

402B04. [RESERVED]

402B05-06. [RESERVED] (End Chapter 402B) INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 402B 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 contract and binary options on futures contracts based on such Data. MDA makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures, binary's on futures contracts or any other use. MDA makes no express or implied warranties, and expressly disclaims all warranties or merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.]

[Chapter 418B] [CME Snowfall Index Binary Contract]

[418B00. SCOPE OF CHAPTER

This chapter is limited in application to binary contracts on the CME Snowfall Index. In addition to this chapter, binary contracts on the CME Snowfall Index shall be subject to the general rules and regulations of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times referred herein shall refer to and indicate Chicago time.

418B01. CONTRACT SPECIFICATIONS

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

418B02. CALL OPTIONS CHARACTERISTICS

418B02.A. Trading Schedule

Binary contracts shall be scheduled for trading during such hours in such months as may be determined by the Exchange.

418B02.B. Trading Unit

The unit of trading shall be \$10,000.

418B02.C. Minimum Fluctuations

The price of a binary contract shall be quoted in terms of the respective CME Snowfall index. Each index point represents \$100. For example, a quote of 18.1 index points represents a price of \$1,810. The minimum fluctuation shall be 0.1 index point (also known as one tick), equal to \$10.

418B02.D. [Reserved]

418B02.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Snowfall Index. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 1.0, 1.1, 1.2, etc.).

At the commencement of trading in a contract, binary contracts shall be listed at intervals of 0.1 index point in a range of 0 to 50 index points. New binary contracts may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate. **418B02.F. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

418B02.G. [Reserved]

418B02.H. [Reserved]

418B02.I. Termination of Trading

Trading shall terminate at 9:00 a.m. on the second Exchange Business Day after the futures contract month. 418B02.J. [Reserved]

418B02.K. [Reserved]

418B03. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CME Snowfall Index binary contracts.

418B03.A. Exercise of Binary Contract by Buyer

A binary contract may be exercised by the buyer on any Business Day that the contract is traded. Exercise of a binary contract is accomplished by the clearing member representing the buyer presenting an Exercise Notice to the Clearing House by 7:00 p.m. on the day of exercise.

A binary contract that is in the money (i.e., the respective Snowfall Index is equal to or greater than the exercise price) and has not been liquidated prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 7:00 p.m. on the day of expiration by the clearing member representing the buyer, be exercised automatically.

418B03.B. Assignment

Exercise notices accepted by the Clearing House shall be assigned through a process of random selection to clearing members with open short positions in the same series. A clearing member to which an exercise notice is assigned shall be notified thereof as soon as practicable after such notice is assigned by the Clearing House, but not later than 45 minutes before the opening of Regular Trading Hours on the following Business Day.

The buyer of a binary contract shall receive \$10,000 if the respective Snowfall Index is equal to or greater than the exercise price, and shall receive zero dollars (\$0) otherwise. The seller of a binary contract shall be obligated to pay \$10,000 if the respective Snowfall Index is equal to or greater than the exercise price, and shall be obligated to pay zero dollars (\$0) otherwise.

For example, on March 2, 2009, the Boston Logan February binary contract would have been settled at 6.2 index points. Therefore, buyers of such binary contracts with exercise prices equal to or less than 6.2 would have received \$10,000 for each such binary contract from the sellers of each such binary contract, and buyers of such binary contracts with exercise prices with exercise prices of 6.3 or greater would have received nothing.

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 MDA Information Systems, Inc. using the methodology in effect on that date. Clearing members holding open positions in a Snowfall Index binary contract that is in the money at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures. All such positions shall be settled at a price of 100 index points, equal to \$10,000, and shall be marked to market in accordance with Rule 814 on the trading day of acceptance by the Clearing House of the exercise notice.

418B04. [RESERVED]

418B05.-06. [RESERVED]

(End Chapter 418B) INTERPRETATIONS AND SPECIAL NOTICES

RELATING TO CHAPTER 418B

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 makes no warranty, express or implied, as to the results to be obtained by any person or any entity from the use of the Data in connection with the trading of futures contracts, options on futures contracts or any other use. MDA

makes no express or implied warranties, and expressly disclaims all warranties of merchantability or fitness for a particular purpose or use with respect to the Data. Without limiting any of the foregoing, in no event shall MDA have any liability for any special, punitive, indirect, or consequential damages (including lost profits), even if notified of the possibility of such damages.]

[Chapter 441B] [CME Rainfall Index Binary Contract]

[441B00. SCOPE OF CHAPTER

This chapter is limited in application to binary contracts on the CME Rainfall Index. In addition to this chapter, binary contracts on the CME Rainfall Index shall be subject to the general rules and regulations of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times referred herein shall refer to and indicate Chicago time.

441B01. CONTRACT SPECIFICATIONS

CME Rainfall Index values will be calculated by MDA Information Systems, Inc., using the locations and method described in Chapter 441.

441B02. CALL OPTIONS CHARACTERISTICS

441B02.A. Trading Schedule

Binary contracts shall be scheduled for trading during such hours in such months as may be determined by the Exchange.

441B02.B. Trading Unit

The unit of trading shall be \$10,000.

441B02.C. Minimum Fluctuations

The price of a binary contract shall be quoted in terms of the respective CME Rainfall index. Each index point represents \$100. For example, a quote of 18.1 index points represents a price of \$1,810. The minimum fluctuation shall be 0.1 index point (also known as one tick), equal to \$10.

441B02.D. [Reserved]

441B02.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Rainfall Index. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 1.0, 1.1, 1.2, etc.).

At the commencement of trading in a contract, binary contracts shall be listed at intervals of 0.1 index point in a range of 0 to 20 index points. New binary contracts may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

441B02.F. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.]

[A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

441B02.G. [Reserved]

441B02.H. [Reserved]

441B02.I. Termination of Trading

Trading shall terminate at 9:00 a.m. on the second Exchange Business Day after the futures contract month. 441B02.J. [Reserved]

441B02.K. [Reserved]

441B03. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CME Rainfall Index binary contracts.

441B03.A. Exercise of Binary Contract by Buyer

A binary contract may be exercised by the buyer on any Business Day that the contract is traded. Exercise of a binary contract is accomplished by the clearing member representing the buyer presenting an Exercise Notice to the Clearing House by 7:00 p.m. on the day of exercise.

A binary contract that is in the money (i.e., the respective CME Rainfall Index is equal to or greater than the exercise price) and has not been liquidated prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 7:00 p.m. on the day of expiration by the clearing member representing the buyer, be exercised automatically.

441B03.B. Assignment

Exercise notices accepted by the Clearing House shall be assigned through a process of random selection to clearing members with open short positions in the same series. A clearing member to which an exercise notice is assigned shall be notified thereof as soon as practicable after such notice is assigned by the Clearing House, but not later than 45 minutes before the opening of Regular Trading Hours on the following Business Day.

The buyer of a binary contract shall receive \$10,000 if the respective CME Rainfall Index is equal to or greater than the exercise price, and shall receive zero dollars (\$0) otherwise. The seller of a binary contract shall be obligated to pay \$10,000 if the respective CME Rainfall Index is equal to or greater than the exercise price, and shall be obligated to pay zero dollars (\$0) otherwise.

For example, on May 4, 2009, the Raleigh/Durham April 2009 binary contract would have been settled at 1.69 index points. Therefore, buyers of such binary contracts with exercise prices equal to or less than 1.6 would have received \$10,000 for each such binary contract from the sellers of each such binary contract, and buyers of such binary contracts with exercise prices of 1.7 or greater would have received nothing.

441B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective Rainfall Index final value reported by MDA Information Systems, Inc. using the methodology in effect on that date. Clearing members holding open positions in a CME Rainfall Index binary contract that is in the money at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures. All such positions shall be settled at a price of 100 index points, equal to \$10,000, and shall be marked to market in accordance with Rule 814 on the Trading Day of acceptance by the Clearing House of the exercise notice.

441B04. [RESERVED]

441B05.-06. [RESERVED]

(End Chapter 441B)

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

[Chapter 442B] [CME Seasonal Strip Rainfall Index Binary Contract]

[442B00. SCOPE OF CHAPTER

This chapter is limited in application to binary contracts on the CME Seasonal Strip Rainfall Index. In addition to this chapter, binary contracts on the CME Seasonal Strip Rainfall Index shall be subject to the general rules and regulations of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times referred herein shall refer to and indicate Chicago time.

442B01. CONTRACT SPECIFICATIONS

CME Seasonal Strip Rainfall Index values will be calculated by MDA Information Systems, Inc., using the locations and methods described in Chapter 442.

442B02. CALL OPTIONS CHARACTERISTICS

442B02.A. Trading Schedule

Binary contracts shall be scheduled for trading during such hours in such months as may be determined by the Exchange.

442B02.B. Trading Unit]

The unit of trading shall be \$10,000.

442B02.C. Minimum Fluctuations

The price of a binary contract shall be quoted in terms of the respective CME Seasonal Strip Rainfall index. Each index point represents \$100. For example, a quote of 18.1 index points represents a price of \$1,810. The minimum fluctuation shall be 0.1 index point (also known as one tick), equal to \$10.

442B02.D. [Reserved]

442B02.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Seasonal Strip Rainfall Index. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 1.0, 1.1, 1.2, etc.).

At the commencement of trading in a contract, binary contracts shall be listed at intervals of 5 index points in a range of 1 to 60 index points. New binary contracts may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate. **442B02.F. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

442B02.G. [Reserved]

442B02.H. [Reserved]

442B02.I. Termination of Trading

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.

442B02.J. [Reserved]

442B02.K. [Reserved]

442B03. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CME Seasonal Strip Rainfall Index binary contracts.

442B03.A. Exercise of Binary Contract by Buyer

A binary contract may be exercised by the buyer on any Business Day that the contract is traded. Exercise of a binary contract is accomplished by the clearing member representing the buyer presenting an Exercise Notice to the Clearing House by 7:00 p.m. on the day of exercise.

A binary contract that is in the money (i.e., the respective Seasonal Strip Rainfall Index is equal to or greater than the exercise price) and has not been liquidated prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 7:00 p.m. on the day of expiration by the clearing member representing the buyer, be exercised automatically.

442B03.B. Assignment

Exercise notices accepted by the Clearing House shall be assigned through a process of random selection to clearing members with open short positions in the same series. A clearing member to which an exercise notice is assigned shall be notified thereof as soon as practicable after such notice is assigned by the Clearing House, but not later than 45 minutes before the opening of Regular Trading Hours on the following Business Day.

The buyer of a binary contract shall receive \$10,000 if the respective Seasonal Strip Rainfall Index is equal to or greater than the exercise price, and shall receive zero dollars (\$0) otherwise. The seller of a binary contract shall be obligated to pay \$10,000 if the respective Seasonal Strip Rainfall Index is equal to or greater than the exercise price, and shall be obligated to pay zero dollars (\$0) otherwise.

For example, on October 2, 2009, the Raleigh/Durham May 2009 – September 2009 binary contract would have been settled at 13.63 index points. Therefore, buyers of such binary contracts with exercise prices equal to or less than 13.6 would have received \$10,000 for each such binary contract from the sellers of each such binary contract, and buyers of such binary contracts with exercise prices of 13.7 or greater would have received nothing.

442B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective Seasonal Strip Rainfall Index final value reported by MDA Information Systems, Inc. using the methodology in effect on that date. Clearing members holding open positions in a Seasonal Strip Rainfall Index binary contract that is in the money at the termination of trading in that contract shall make payment to or receive payment from the Clearing House in accordance with normal variation performance bond procedures. All such positions shall be settled at a price of 100 index points, equal to \$10,000, and shall be marked to market in accordance with Rule 814 on the Trading Day of acceptance by the Clearing House of the exercise notice.

442B04. [RESERVED]

442B05.-06. [RESERVED]

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

		Commodity	
Contract Name	Rule Chapter	•	Contract Size
CHICAGO O'HARE INTL Rainfall Index Seasonal Binary	441B	IR	10,000
CHICAGO O'HARE INTL Rainfall Mthy & Seasonal Binary MAR	441B	IRH	500
CHICAGO O'HARE INTL Rainfall Mthy & Seasonal Binary APR	441B	IRJ	500
CHICAGO O'HARE INTL Rainfall Mthy & Seasonal Binary MAY	441B	IRK	500
CHICAGO O'HARE INTL Rainfall Mthy & Seasonal Binary JUN	441B	IRM	500
CHICAGO O'HARE INTL Rainfall Mthy & Seasonal Binary JUL	441 B	IRN	500
CHICAGO O'HARE INTL Rainfall Mthy & Seasonal Binary AUG	441 B	IRQ	500
CHICAGO O'HARE INTL Rainfall Mthy & Seasonal Binary SEP	441 B	IRU	500
COLORADO SPRINGS MUN Snowfall Binary Seasonal Strip	418B	AV6	10,000
COLORADO SPRINGS MUN Snowfall Binary Seasonal Strip	4 <u>18B</u>	AV8	10,000
COLORADO SPRINGS MUN Snowfall Binary	4 <u>18B</u>	AV	10,000
COLORADO SPRINGS MUN Snowfall Binary JAN	418B	AVF	10,000
COLORADO SPRINGS MUN Snowfall Binary FEB	418B	AVG	10,000
COLORADO SPRINGS MUN Snowfall Binary DEC	4 <u>18B</u>	AVZ	10,000
COLUMBUS PORT-COLUMBUS Snowfall Mthy Binary	4 <u>18B</u>	A¥	10,000
COLUMBUS PORT COLUMBUS Snowfall Mthy Binary JAN	418B	AYF	500
COLUMBUS PORT COLUMBUS Snowfall Mthy Binary FEB	418B	AYG	500
COLUMBUS PORT-COLUMBUS Snowfall Mthy Binary MAR	418B	AYH	500
COLUMBUS PORT-COLUMBUS Snowfall Mthy Binary NOV	418B	AYX	500
COLUMBUS PORT-COLUMBUS Snowfall Mthy Binary DEC	418B	AYZ	500
DALLAS FORT WORTH Rainfall Mthy & Seasonal Binary	442B	LR	500
DALLAS-FORT WORTH Rainfall Mthy & Seasonal Binary MAR	442B	LRH	500
DALLAS-FORT WORTH Rainfall Mthy & Seasonal Binary APR	442B	LRJ	500
DALLAS FORT WORTH Rainfall Mthy & Seasonal Binary MAY	442B	LRK	500
DALLAS-FORT WORTH Rainfall Mthy & Seasonal Binary JUN	44 2B	LRM	500
DALLAS-FORT WORTH Rainfall Mthy & Seasonal Binary JUL	44 2B	LRN	500
DALLAS-FORT WORTH Rainfall Mthy & Seasonal Binary AUG	44 2B	LRQ	500
DALLAS FORT WORTH Rainfall Mthy & Seasonal Binary SEP	442B	LRU	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary	44 <u>2B</u>	ŦŁ	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary MAR	44 2B	TLH	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary APR	44 <u>2B</u>	ŦIJ	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary MAY	442B	TLK	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary JUN	44 <u>2B</u>	TLM	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary JUL	44 <u>2B</u>	TLN	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary AUG	442B	TLQ	500
DES MOINES INTL Rainfall Mthy & Seasonal Binary SEP	442B	TLU	500
DETROIT METRO Rainfall Mthy & Seasonal Binary	44 2B	QL	500
DETROIT METRO Rainfall Mthy & Seasonal Binary MAR	44 2B	QLH	500
DETROIT METRO Rainfall Mthy & Seasonal Binary APR	442B	QLJ	500

DETROIT METRO Rainfall Mthy & Seasonal Binary MAY	44 <u>2B</u>	QLK	500
DETROIT METRO Rainfall Mthy & Seasonal Binary JUN	44 <u>2B</u>	QLM	500
DETROIT METRO Rainfall Mthy & Seasonal Binary JUL	44 <u>2B</u>	QLN	500
	442B	QLQ	500
	44 <u>2B</u>	QLU	500
	44 <u>2B</u>	EFH	500
	442B	EFJ	500
	442B	FFK	500
	44 <u>2B</u>	EFM	500
······································	44 <u>2B</u>	EFN	500
		EFQ	500
······································	442B	FFU	500
	44 <u>1 & 441</u> A	KM	500 500
	442 & 442A	KMH	
			500
	442 & 442A		500
	442 & 442A	KMK	500
	442 & 442A	KMM	500
	442 & 442A	KMN	500
	442 & 442A	KMQ	500
		KMU	500
	44 <u>2B</u>	CL	500
Los Angeles Downtown Rainfall Mthy & Seasonal BINARY MAR	44 <u>2B</u>	CLH	500
Los Angeles Downtown Rainfall Mthy & Seasonal BINARY APR	442B	CLJ	500
Los Angeles Downtown Rainfall Mthy & Seasonal BINARY MAY	44 <u>2B</u>	CLK	500
Los Angeles Downtown Rainfall Mthy & Seasonal BINARY JUN	44 <u>2B</u>	CLM	500
Los Angeles Downtown Rainfall Mthy & Seasonal BINARY JUL	44 <u>2B</u>	CLN	500
Los Angeles Downtown Rainfall Mthy & Seasonal BINARY AUG	442B	CLQ	500
Los Angeles Downtown Rainfall Mthy & Seasonal BINARY SEP	44 <u>2B</u>	CLU	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary	44 <u>2B</u>	¥F	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary MAI	442B	YFH	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary APR	442B	¥FJ	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary MA	44 <u>2B</u>	YFK	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary JUN	44 <u>2B</u>	YEM	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary JUL	442B	YFN	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary AUC		YFQ	500
NEW YORK LAGUARDIA INTL Rainfall Mthy & Seasonal Binary SEP		¥FU	500
	402B	BI	10,000
·····	402B	BIF	10,000
······	402B		10,000
	402B	BIH	10,000
· · · · · · · · · · · · · · · · · · ·	402B	BIX	10,000 10,000
······	402B		10,000 10,000
	442B	XR	500
	442B	XRH	500
	442B		500
		-	
			500 500
PORTLAND INTL Rainfall Mthy & Seasonal Binary JUN	44 <u>2B</u>	XRM	500

PORTLAND INTL Rainfall Mthy & Seasonal Binary JUL	442B	XRN	500
PORTLAND INTL Rainfall Mthy & Seasonal Binary AUG	442B	XRQ	500
PORTLAND INTL Rainfall Mthy & Seasonal Binary SEP	442B	XRU	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary	442B	XF	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary MAR	442B	XFH	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary APR	442B	XFJ	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary MAY	442B	XFK	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary JUN	442B	XFM	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary JUL	44 <u>2B</u>	XFN	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary AUG	442B	XFQ	500
RALEIGH/DURHAM INTL Rainfall Mthy & Seasonal Binary SEP	442B	XFU	500

					Single Month Aggregate Into Futures	Single Month Aggregate Into Futures
Contract				Reporting	Equivalent	Equivalent Leg
Units	Туре	Settlement	Group	Level	Leg (1)	(2)
Dollar x Inde	x American optior	Financially so	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	+ Financially so	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	Financially Se	e CME SNOW-I	R 25	AV6	
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-I</mark>	R 25	AV8	
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark>	R 25	A₩	
Dollar x Inde	x American optior	• Financially so	e <mark>CME SNOW-</mark>	R 25	AVF	
Dollar x Inde	x American optior	• Financially so	e <mark>CME SNOW-</mark>	R 25	AVG	
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-I</mark>	R 25	AVZ	
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark> I	R 25	A¥	
Dollar x Inde	x American optior	+ Financially se	e <mark>CME SNOW-</mark>	R 25		
Dollar x Inde	x American optior	• Financially so	e CME SNOW I	R 25		
Dollar x Inde	x American optior	Financially so	e CME SNOW I	R 25		
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark> I	R 25		
Dollar x Inde	x American optior	+ Financially se	e <mark>CME SNOW-</mark> I	R 25		
Dollar x Inde	x American optior	• Financially so	e CME SNOW I	R 25		
Dollar x Inde	x American optior	Financially so	e <mark>CME SNOW-</mark> I	R 25		
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark>	R 25		
Dollar x Inde	x American optior	+ Financially se	e <mark>CME SNOW-</mark> I	R 25		
Dollar x Inde	x American optior	Financially so	e <mark>CME SNOW -</mark> I	R 25		
Dollar x Inde	x American optior	Financially so	e CME SNOW I	R 25		
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark> F	R 25		
Dollar x Inde	x American optior	+ Financially se	e <mark>CME SNOW-</mark> F	R 25		
Dollar x Inde	x American optior	Financially so	e <mark>CME SNOW -</mark> I	R 25		
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark> F	R 25		
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark> F	R 25		
Dollar x Inde	x American optior	+ Financially se	e <mark>CME SNOW-</mark> F	R 25		
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW -</mark>	R 25		
Dollar x Inde	x American optior	Financially se	e <mark>CME SNOW-</mark>	R 25		
Dollar x Inde	x American optior	+ Financially se	e <mark>CME SNOW-</mark>	R 25		
Dollar x Inde	x American optior	+ Financially se	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW-I	R 25		
Dollar x Inde	x American optior	Financially se	e CME SNOW- I	R <u>25</u>		
Dollar x Inde	x American optior	+ Financially se	e CME SNOW- I	R 25		

Dollar x Index American option Financially se CME SNOW-R25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index Futures/Americal Financially se CME SNOW-RAIN-FROST Dollar x Index Futures/Americal Financially se CME SNOW-R 25 Dollar x Index Futures/Americal Financially se CME SNOW-R 25 Dollar x Index Futures/Americal Financially se CME SNOW-R 25 Dollar x Index Futures/Americal Financially se CME SNOW-R 25 Dollar x Index Futures/Americal Financially se CME SNOW-R 25 Dollar x Index Futures/Americal Financially se CME SNOW-R 25 Dollar x Index Futures/Americal Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25 Dollar x Index American option Financially se CME SNOW-R 25

BI

BIF

BIG

BIH

BIX

BIZ

Dollar x Index American optionFinancially se CME SNOW R 25</t

Single Month

Single Month Aggregate Ratio Into Leg (1)	Single Month Aggregate Ratio Into Leg (2)	Single Month Accountability Level (In Net Futures Equivalents) Leg (1) / Leg (2)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	All Month Limit Aggregate Into Futures Equivalent Leg (1) IR IRH IRJ IRK	All Month Limit Aggregate Into Futures Equivalent Leg (2)
				IRM IRM IRN	
				IRQ	
				IRU	
		10000		AV6	
		10000		AV8	
		10000		A¥ A\/E	
		10000		AVE	
		10000 10000		AVG AVZ	
		10000 10000		A¥	
		10000		AYE	
				AYG	
				AYH	
				AYX	
				AYZ	
				LR	
				LRH	
				LRJ	
				LRK	
				LRM	
				LRN	
				LRQ	
				LRU	
				ŦŁ	
				ŦŁĦ	
				ŦIJ	
				TLK	
				TLM	
				TLN TLO	
				TLQ	
				TLU	
				QL QL H	
				QLH QLJ	
				ਕਰ	

QLK QLM QLN QLQ QLU EFH EFJ EFK EFM **EFN** EFQ efu **KMH** KMJ КМК **KMM** <u>KMN</u> KMQ <u>KMU</u> CL CLH СIJ CLK CLM <u>CLN</u> CLQ CLU ¥F YFH YFJ YFK YFM YFN **YFQ** ¥FU BI BIF BIG BIH BIX BIZ XR XRH <u>XRJ</u> XRK XRM

XRN XRQ XRU XF XFH XFH XFH XFM XFM XFQ XFU

All Month

All Month	All Month	All Month	
Aggregate	Aggregate	Accountability	
Ratio Into	Ratio Into	Level (In Net	All Month Limit
Futures	Futures	Futures	(In Net Futures
Equivalents	Equivalents	Equivalents) Leg	Equivalents)
Leg (1)	Leg (2)	(1) / Leg (2)	Leg (1) / Leg (2)
			10000
			10,000
		40000	10,000
		10000	
		10000 10000	
		10000	
		10000	10,000
			10,000
			10,000
			10,000
			10,000
			10,000 10,000
			10,000 10,000
			10,000 10,000
			_0,000

	10,000
	10,000
	10,000
	10,000
	10,000
	10,000
	10,000
	10,000
	10,000
10000	
10000	
10000	
10000	
10000	
10000	10 000
	10,000 10,000
	10,000 10,000
	10,000 10,000
	10,000

10,000
10,000
10,000