





Timothy R. Elliott
Director and Associate General Counsel
Legal Department

December 14, 2011

VIA E-MAIL

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

Re: Regulation 40.6(a) Rule Certification. Chicago Mercantile Exchange Inc. Certification of Amendments Regarding a Change in the Calculation Agent for CME Hurricane Index-Based Contracts. CME Submission #11-450.

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME" or the "Exchange") hereby notifies the Commission regarding amendments to the CME Hurricane Index-based contracts to reflect a change in the calculation agent, effective for the 2012 hurricane season. CME has finalized an agreement with MDA Information Systems, Inc., the vendor for most of CME's weather data, to serve as the calculation agent for contracts covering the 2012 and subsequent hurricane seasons, which have not yet been listed for trading.

The Exchange intends to apply these amendments to newly listed contracts effective at the start of business on Monday, January 9, 2012, and will notify market participants of these amendments.

The Commodity Product Development and Legal Departments collectively reviewed the designated contract market ("DCM") core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA"). During the review, we identified that the revisions that are the subject of this submission may have some bearing on the following Core Principle:

Contracts Not Readily Subject to Manipulation. It is essential that the terms and conditions accurately reflect all aspects of contracts traded on a contract market, including the current calculation agent for cash settlement indexes where applicable. Trading in these contracts are subject to the rules in Rulebook Chapters 423, 423A, 423B, 427, 427A, 427B, 428, 428A, 428B, 428C, 430, 430A, 430B, 431, 431A, 431B, 432, 432A, 432B and 432C, as well as Rulebook Chapter 4 which includes prohibitions against fraudulent, noncompetitive, unfair and abusive practices. Additionally, trading in these contracts area is subject to the full panoply of trade practice rules, the majority of which are contained in Chapter 5 and Chapter 8 of the Rulebook. As with all products listed for trading on one of CME Group's designated contract markets, activity in these products is subject to extensive monitoring and surveillance by CME Group's Market Regulation Department. The Market Regulation Department has the authority to exercise its investigatory and enforcement power where potential rule violations are identified.

Mr. David Stawick December 14, 2011 Page 2

Availability of General Information and Daily Publication of Trading Information. CME is
replacing its current third party calculation agent for CME Hurricane Index based Contracts with
another vendor. The new vendor currently provides most of CME's weather data and the receipt
of information from this vendor will be subject to appropriate legal agreements.

The Exchange certifies that the revisions that are the subject of this submission comply with the Commodity Exchange Act and regulations thereunder. There were no substantive opposing views to this proposal. The amendments will become effective on Sunday, January 8 for trade date Monday, January 9, 2012.

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

The change in the calculation agent will be effective for the 2012 hurricane season. Amendments to the 2012 and subsequent hurricane contracts, which have not yet been listed for trading, are presented below within Appendix 1, with additions underlined and deletions bracketed and overstruck.

If you have any questions regarding this submission, please contact me at (312 466-7478. Alternatively, you may also contact either of my colleagues, Paul Peterson at (312) 930-4587 or via e-mail at <a href="mailto:paul.peterson@cmegroup.com">paul.peterson@cmegroup.com</a>, or Charles Piszczor at (312) 930-4587 or via e-mail at charles.piszczor@cmegroup.com.

Please refer to CME Submission No. 11-450 in all correspondence regarding this matter.

Sincerely,

/s/Timothy R. Elliott Director & Associate General Counsel

Enclosure: Appendix 1 – CME Hurricane Index Futures

### **Appendix 1**

#### **CME HURRICANE INDEX FUTURES**

#### (Additions Underlined and Deletions [Bracketed] and Overstruck)

## Chapter 423 CME Hurricane Index Futures

#### **42301. COMMODITY SPECIFICATIONS**

CHI values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the CME Hurricane Index: "Scope and Definitions" document, for hurricanes making landfall in the following locations:

(remainder of rule 42301 unchanged)

#### **42303. SETTLEMENT PROCEDURES**

#### 42303.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CHI final value reported by [EQECAT] MDA Information Systems, Inc. for that named storm, using the methodology in effect on that date and the NHC data from the Public Advisories issued through the life of the named storm.

For example, on August 30, 2005, the last NHC Advisory on Hurricane Katrina was issued; therefore on September 6, 2005, the Eastern US contract for Hurricane Katrina would have been settled at 20.4 CHI index points, using data from the NHC's Hurricane Katrina Advisories Number 9 (Florida landfall, CHI = 1.4) and Number 26A (Louisiana landfall, CHI = 19.0).

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 423

#### LIMITATION OF LIABILITY AND DISCLAIMER

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 423A Options on CME Hurricane Index Futures

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 423A

#### LIMITATION OF LIABILITY AND DISCLAIMER

## Chapter 423B CME Hurricane Index Binary Contract

#### **423B01. COMMODITY SPECIFICATIONS**

CHI values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the locations specified in Chapter 423.

(remainder of Rule 423B01 unchanged)

#### 423B03, EXERCISE

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

#### 423B03.C. Final Settlement

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

(remainder of Rule 423B03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 423B

#### LIMITATION OF LIABILITY AND DISCLAIMER

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## Chapter 427 CME Hurricane Index Seasonal Futures

#### **42701. COMMODITY SPECIFICATIONS**

CHI Seasonal values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the following locations:

(remainder of Rule 42701 unchanged)

#### **42703. SETTLEMENT PROCEDURES**

#### 42703.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Seasonal final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date. For example, on January 5, 2006, the 2005 Gulf Coast Seasonal contract would have been settled at 28.9 CHI index points.

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 427

#### LIMITATION OF LIABILITY AND DISCLAIMER

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## Chapter 427A Options on CME Hurricane Index Seasonal Futures

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 427A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 427B CME Hurricane Index Seasonal Binary Contract

#### **427B01. COMMODITY SPECIFICATIONS**

CHI Seasonal values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the locations specified in Chapter 427.

(remainder of Rule 427B01 unchanged)

#### 427B03. EXERCISE

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

#### 427B03.C. Final Settlement

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

(remainder of Rule 427B03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 427B

#### LIMITATION OF LIABILITY AND DISCLAIMER

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 428 CME Hurricane Index Seasonal Maximum Futures

#### 42801. COMMODITY SPECIFICATIONS

CHI Seasonal Maximum values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems. Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the following locations:

(remainder of rule 42801 unchanged)

#### **42803. SETTLEMENT PROCEDURES**

#### 42803.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Seasonal Maximum final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date. For example, on January 5, 2006, the 2005 Gulf Coast Seasonal Maximum contract would have been settled at 19.0 CHI index points.

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 428

#### LIMITATION OF LIABILITY AND DISCLAIMER

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# Chapter 428A Options on CME Hurricane Index Seasonal Maximum Futures

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 428A

#### LIMITATION OF LIABILITY AND DISCLAIMER

# Chapter 428B CME Hurricane Index Seasonal Maximum Binary Contract

#### **428B01. COMMODITY SPECIFICATIONS**

CHI Seasonal Maximum values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems. Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the locations specified in Chapter 428.

(remainder of Rule 428B01 unchanged)

#### 428B03. EXERCISE

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

#### 428B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective CHI seasonal maximum final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date.

(remainder of rule 428B03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 428B

#### LIMITATION OF LIABILITY AND DISCLAIMER

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 428C CME Hurricane Index Second Event Seasonal Maximum Binary Contract

#### **428C01. COMMODITY SPECIFICATIONS**

CHI Second Event Seasonal Maximum values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes making landfall in the locations specified in Chapter 428.

(remainder of Rule 428C01 unchanged)

#### 428C03. EXERCISE

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

#### 428C03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective CHI second event seasonal maximum final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date.

(remainder of Rule 428C03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 428C

#### **LIMITATION OF LIABILITY AND DISCLAIMER**

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 430 CME Hurricane Index Cat-In-A-Box Futures

#### 43001. COMMODITY SPECIFICATIONS

CHI Cat-In-A-Box values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the following geographic areas:

(remainder of Rule 43001 unchanged)

#### **43003. SETTLEMENT PROCEDURES**

#### 43003.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Cat-In-A-Box final value reported by [EQECAT] MDA Information Systems, Inc. for that named storm, using the methodology in effect on that date and the National Hurricane Center (NHC) data from the Public Advisory that results in the maximum calculated CHI Cat-In-A-Box value while the hurricane is within the designated area.

For example, on August 28, 2005, Hurricane Katrina had a maximum CHI value in the Galveston-Mobile area of 22.4 using data from NHC's Hurricane Katrina Advisory Number 25; therefore on September 6, 2005 the Galveston-Mobile Cat-In-A-Box contract for Hurricane Katrina would have been settled at 22.4 CHI index points with the final settlement value reported by [EQECAT] MDA Information Systems, Inc. after the final Public Advisory for Katrina had been issued by the NHC.

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 430

#### LIMITATION OF LIABILITY AND DISCLAIMER

# Chapter 430A Options on CME Hurricane Index Cat-In-A-Box Futures

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 430A

#### LIMITATION OF LIABILITY AND DISCLAIMER

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## Chapter 430B CME Hurricane Index Cat-In-A-Box Binary Contract

#### 430B01. COMMODITY SPECIFICATIONS

CHI Cat-In-A-Box values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the geographic areas specified in Chapter 430.

(remainder of Rule 430B01 unchanged)

#### 430B03. EXERCISE

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

#### 430B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective CHI Cat-In-A-Box final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date.

(remainder of rule 430B03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 430B

#### **LIMITATION OF LIABILITY AND DISCLAIMER**

# Chapter 431 CME Hurricane Index Seasonal Cat-In-A-Box Futures

#### 43101. COMMODITY SPECIFICATIONS

CHI Seasonal Cat-In-A-Box values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the following geographic areas:

(remainder of rule 43101 unchanged)

#### **43103. SETTLEMENT PROCEDURES**

#### 43103.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Seasonal Cat-In-A-Box final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date. For example, on January 5, 2006, the 2005 Galveston-Mobile Seasonal Cat-In-A-Box contract would have been settled at 33.3 CHI index points.

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 431

#### LIMITATION OF LIABILITY AND DISCLAIMER

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# Chapter 431A Options on CME Hurricane Index Seasonal Cat-In-A-Box Futures

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 431A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 431B CME Hurricane Index Seasonal Cat-In-A-Box Binary Contract

#### 431B01. COMMODITY SPECIFICATIONS

CHI Seasonal Cat-In-A-Box values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the geographic areas specified in Chapter 431.

(remainder of Rule 431B01 unchanged)

#### 431B03, EXERCISE

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

#### 431B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective CHI seasonal Cat-In-A-Box final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date.

(remainder of rule 431B03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 431B

#### LIMITATION OF LIABILITY AND DISCLAIMER

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 432 CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures

#### 43201. COMMODITY SPECIFICATIONS

CHI Seasonal Maximum Cat-In-A-Box values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the following geographic areas:

(remainder of Rule 43201 unchanged)

#### **43203. SETTLEMENT PROCEDURES**

#### 43203.A. Final Settlement Price

All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Seasonal Maximum Cat-In-A-Box final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date. For example, on January 5, 2006, the 2005 Galveston-Mobile Seasonal Maximum Cat-In-A-Box contract would have been settled at 22.4 CHI index points.

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 432

#### LIMITATION OF LIABILITY AND DISCLAIMER

## Chapter 432A Options on CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 432A

#### LIMITATION OF LIABILITY AND DISCLAIMER

[EQECAT] MDA Information Systems, Inc. ("MDA", formerly "Earth Sat") 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. [EQECAT] 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 CHI. Without limiting any of the foregoing, in no event shall [EQECAT] 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 432B CME Hurricane Index Seasonal Maximum Cat-In-A-Box Binary Contract

#### 432B01. COMMODITY SPECIFICATIONS

CHI Seasonal Maximum Cat-In-A-Box values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the geographic areas specified in Chapter 432.

(remainder of Rule 432B01 unchanged)

#### **432B03. EXERCISE**

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

#### 432B03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective CHI seasonal maximum Cat-In-A-Box final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date.

(remainder of rule 432B03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 432B

#### LIMITATION OF LIABILITY AND DISCLAIMER

# Chapter 432C CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Binary Contract

#### 432C01. COMMODITY SPECIFICATIONS

CHI Second Event Seasonal Maximum Cat-In-A-Box values will be calculated by [EQECAT, Inc. (EQECAT)] MDA Information Systems, Inc., using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the geographic areas specified in Chapter 432.

(remainder of Rule 432C01 unchanged)

#### **432C03. EXERCISE**

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

#### 432C03.C. Final Settlement

All binary contracts remaining open at the termination of trading shall be settled using the respective CHI second event seasonal maximum Cat-In-A-Box final value reported by [EQECAT] MDA Information Systems, Inc., using the methodology in effect on that date.

(remainder of Rule 432C03.C. unchanged)

### INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 432C

#### LIMITATION OF LIABILITY AND DISCLAIMER