

March 28, 2014

VIA E-MAIL

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

**Re: CFTC Regulation 40.2(a). Notification Regarding the Listing of Twelve (12) Futures and Options on Futures Hurricane Contracts for the Following Indexes: CME Hurricane Index Seasonal, CME Hurricane Index Seasonal Maximum, CME Hurricane Index Seasonal Cat-In-A-Box, CME Hurricane Index Seasonal Maximum Cat-In-A-Box, CME Hurricane Index Second Event Seasonal Maximum & Second Event Seasonal Maximum Cat-In-A-Box.
CME Submission No. 14-074**

Dear Ms. Jurgens:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is certifying the listing of twelve (12) futures and options on futures contracts for the following indexes - CME Hurricane Index (CHI) Seasonal, CME Hurricane Index (CHI) Seasonal Maximum, CME Hurricane Index (CHI) Seasonal Cat-In-A-Box, CME Hurricane Index (CHI) Seasonal Maximum Cat-In-A-Box, CME Hurricane Index (CHI) Second Event Seasonal Maximum and Second Event Seasonal Maximum Cat-In-A-Box (collectively, the "Contracts") effective on Sunday, April 6, 2014 for trade date Monday, April 7, 2014.

The futures contracts will be available for trading on CME Globex and the options on futures contracts are available for trading on the CME trading floor. The futures and options contracts are also available for submission for clearing as block trades.

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.2(a), CME is separately self-certifying block trading on the Contracts with a minimum threshold of 20 contracts listed in CME Submission No. 14-104R.

On January 6, 2014 (CME Submission No. 13-582), CME delayed the listing of 2014 calendar year hurricane contracts and on January 27, 2014 (CME Submission No. 14-035), CME delisted binary options and named storm contracts. This submission contains the listing of eight (8) delayed-listing futures and options on futures contracts with amended terms and conditions, and four (4) newly listed futures and options on futures contracts, allowing market participants the ability to continue to use CHI Hurricane futures and options contracts.

CME has engaged the market participants and believes the transition from binary contracts to the amended CHI futures and options on futures contracts will be seamless.

The specifications, product titles, rulebook chapters, trading, clearing codes, contract examples and rule language are set forth below.

Contract Name	CME Hurricane Index Second Event Seasonal Maximum Futures
Chapter	423
Settlement Type	All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Seasonal Maximum final value reported by MDA Information Systems, Inc., using the methodology in effect on that date.
Contract Size	\$100,000 times the respective CHI
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Minimum Price Fluctuation	0.1 CHI Index Point = \$10,000
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	Options on CME Hurricane Index Second Event Seasonal Maximum Futures
Chapter	423A
Settlement Type	N/A
Contract Size	One hurricane Index Second Event Seasonal Maximum Futures Contract
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Exercise	European Style
Minimum Price Fluctuation	0.001 CHI Index Point = \$100
Strike Price	0.1 Index Points (e.g. 10.1, 10.2, 10.3, etc.)
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	CME Hurricane Index Seasonal Futures
Chapter	427
Settlement Type	All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Seasonal final value reported by MDA Information Systems, Inc., using the methodology in effect on that date.
Contract Size	\$100,000 times the respective CHI
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Minimum Price Fluctuation	0.1 CHI Index Point = \$10,000
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	Options on CME Hurricane Index Seasonal Futures
Chapter	427A
Settlement Type	N/A
Contract Size	One CME Hurricane Index Seasonal Futures Contract
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Exercise	European Style
Minimum Price Fluctuation	0.001 CHI Index Point = \$100

Strike Price	0.1 Index Points (e.g. 10.1, 10.2, 10.3, etc.)
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	CME Hurricane Index Seasonal Maximum Futures
Chapter	428
Settlement Type	All futures contracts remaining open at the termination of trading shall be settled using the respective CHI Seasonal Maximum final value reported by MDA Information Systems, Inc., using the methodology in effect on that date.
Contract Size	\$100,000 times the respective CHI
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Minimum Price Fluctuation	0.1 CHI Index Point = \$10,000
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	Options on CME Hurricane Index Seasonal Maximym Futures
Chapter	428A
Settlement Type	N/A
Contract Size	One CME Hurricane Index Seasonal Maximum Futures Contract
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Exercise	European Style
Minimum Price Fluctuation	0.001 CHI Index Point = \$100
Strike Price	0.1 Index Points (e.g. 10.1, 10.2, 10.3, etc.)
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Futures
Chapter	430
Settlement Type	All futures 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 MDA Information Systems, Inc., using the methodology in effect on that date.
Contract Size	\$100,000 times the respective CHI
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Minimum Price Fluctuation	0.1 CHI Index Point = \$10,000
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	Options on CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Futures
Chapter	430A
Settlement Type	N/A
Contract Size	One CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Futures Contract

Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Exercise	European Style
Minimum Price Fluctuation	0.001 CHI Index Point = \$100
Strike Price	0.1 Index Points (e.g. 10.1, 10.2, 10.3, etc.)
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	CME Hurricane Index Seasonal Cat-In-A-Box Futures
Chapter	431
Settlement Type	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 MDA Information Systems, Inc., using the methodology in effect on that date.
Contract Size	\$100,000 times the respective CHI
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Minimum Price Fluctuation	0.1 CHI Index Point = \$10,000
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	Options on CME Hurricane Index Seasonal Cat-In-A-Box Futures
Chapter	431A
Settlement Type	N/A
Contract Size	One CME Hurricane Index Seasonal Cat-In-A-Box Futures Contract
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Exercise	European Style
Minimum Price Fluctuation	0.001 CHI Index Point = \$100
Strike Price	0.1 Index Points (e.g. 10.1, 10.2, 10.3, etc.)
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Contract Name	CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures
Chapter	432
Settlement Type	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 MDA Information Systems, Inc., using the methodology in effect on that date.
Contract Size	\$100,000 times the respective CHI
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Minimum Price Fluctuation	0.1 CHI Index Point = \$10,000
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

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

Settlement Type	N/A
Contract Size	One CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures Contract
Termination of Trading	First business day that is at least five calendar days following December 31; 9:00 a.m.
Exercise	European Style
Minimum Price Fluctuation	0.001 CHI Index Point = \$100
Strike Price	0.1 Index Points (e.g. 10.1, 10.2, 10.3, etc.)
Listing Cycle	Between January 1 and December 31 inclusive of a calendar year

Product Title/Rulebook Chapters:

CME Hurricane Index Second Event Seasonal Maximum Futures – Chapter 423
Options on CME Hurricane Index Second Event Seasonal Maximum Futures – Chapter 423A
CME Hurricane Index Seasonal Futures – Chapter 427
Options on CME Hurricane Index Seasonal Futures – Chapter 427A
CME Hurricane Index Seasonal Maximum Futures – Chapter 428
Options on CME Hurricane Index Seasonal Maximum Futures – 428A
CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Futures – Chapter 430
Options on CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Futures – Chapter 430A
CME Hurricane Index Seasonal Cat-In-A-Box Futures – Chapter 431
Options on CME Hurricane Index Seasonal Cat-In-A-Box Futures – Chapter 431A
CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures – Chapter 432
Options on CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures – Chapter 432A

Clearing/CME Globex Codes:

HURRICANE SEASONAL FUTURES AND OPTIONS

REGION	FUTURES	OPTIONS
Gulf Coast	HGA	OGA
Florida	HFA	OFA
Southern Atlantic Coast	HHA	OSA
Northern Atlantic Coast	HNA	ONA
Florida + Southern Atlantic + Northern Atlantic	HAA	AHA
Eastern U.S.	HXA	OXA
Cat-In-A-Box – Galveston-Mobile	HPA	OPA
Gulf + Florida	FGM	FGM
Florida Gold Coast	HDA	HDA

HURRICANE SEASONAL MAXIMUM FUTURES AND OPTIONS

REGION	FUTURES	OPTIONS
Gulf Coast	HGM	OGM

Florida	HFM	OFM
Southern Atlantic Coast	HSM	OSM
Northern Atlantic Coast	HNM	ONM
Florida + Southern Atlantic + Northern Atlantic	HAM	MHA
Eastern U.S.	HXM	OXM
Cat-In-A-Box – Galveston- Mobile	HPM	OPM
Gulf + Florida	GFM	GFM
Florida Gold Coast	HDM	HDM

HURRICANE SECOND EVENT SEASONAL MAXIMUM FUTURES AND OPTIONS

REGION	FUTURES	OPTIONS
Gulf Coast	MC2	MC2
Florida	MF2	MF2
Southern Atlantic Coast	HM2	HM2
Northern Atlantic Coast	MR2	MR2
Florida + Southern Atlantic + Northern Atlantic	OAM	OAM
Eastern U.S.	MX2	MX2
Cat-In-A-Box – Galveston- Mobile	MB2	MB2
Gulf + Florida	GF2	GF2
Florida Gold Coast	FM2	FM2

Contract Examples:

New Hurricane Futures contract specifications:

- Contract value – \$100,000 time the respective CHI
- Minimum price increment will be 0.1 index point with a value of \$10,000

Hurricane Options contract specifications:

- Trading Unit – Options combinations only (i.e. a long call and a short call or a long put and a short put).
- For example, a call options combination will consist of purchasing a call option for one futures contract at a fixed strike price and selling a call option for one futures contract at a fixed strike price. The same would hold for a put option combination.
- The Exchange will list available call and put options combination packages and will also determine the sequential strike interval that will be listed for trading. Example: Long Call 20.0 – Short Call 20.1.

- These options are “European style” and may only be exercised on the specified expiration date. The option expiration date coincides with the final settlement date of the associated futures contract.

The simultaneous buying and selling of put and call options is a very common trading strategy. By listing only combinations at set strikes allows for the contract to replicate the functionality of the now delisted binary option products.

Listed below are some hypothetical trade examples of these combination options packages.

The Exchange lists an Eastern U.S. Seasonal options combination package consisting of a long call struck at 24.9 CHI and short call struck at 25.0 CHI and one “buys” this package.

Scenario (1): The CHI is below the lower of the two strikes (<24.9) by option expiration. This implies that both the 24.9 long call and the 25 short call are out-of-the-money and worthless at expiration. Thus, the payout at option expiration is zero (\$0).

Scenario (2): The CHI is at the lower of the two strike prices (=24.9) by option expiration. This implies that both the 24.9 long call is in-the-money while the 25.0 short call is out-of-the-money and both are worthless. Thus, the payout at option expiration is zero (\$0).

Scenario (3): The CHI is at the upper of the two strike prices (=25.0) by option expiration. This implies that both the 24.9 long call is in-the-money by 0.1 points or \$10,000 at expirations while the 25.0 short call is at-the-money and worthless at expiration. Thus, the payout at option expiration is \$10,000.

Scenario (4): The market is above the upper of the two strike prices (>25.0) by option expiration. This implies that both the 24.9 long call and 25.0 short call are in-the-money. The 24.9 long call is exercised for its in-the-money or intrinsic value $(X-24.9)$ while the 25.0 short call is exercised at a loss equal to its in-the-money or intrinsic value $-(X-25.0)$. The net of $(X-24.9)-(X-25.0)$ reduces to $25.0-24.9$ and the combination buyer generates a profit of 0.1 points or \$10,000.

The Exchange is also notifying the CFTC that it is self-certifying the insertion of the terms and conditions for the futures contracts and options on futures into the Position Limit, Position Accountability and Reportable Level Table and Header Notes located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook in relation to the listing of the contracts. (See Appendix B: Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the CME Rulebook (attached under separate cover)).

In addition, the Exchange is self-certifying the insertion of the non-reviewable ranges (“NRR”) for the Contracts into Rule 588.H. (See Appendix C: Rule 588.H – Non-reviewable Range Table).

Exchange business staff responsible for the new products and the Exchange Legal Department collectively reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA”). During the review, Exchange staff identified that the new products may have some bearing on the following Core Principles:

- **Prevention of Market Disruption:** Trading in the Contracts will be subject to the Rules of CME which include prohibitions on manipulation, price distortion and disruptions of the delivery or cash-settlement process. As with all products listed for trading on one of CME Group’s designated contract markets, activity in the new products will be subject to extensive monitoring and surveillance by CME Group’s Market Regulation Department.
- **Contracts not Readily Susceptible to Manipulation:** The Contracts are not readily susceptible to manipulation due to the liquidity and robustness in the underlying cash markets, which provides

diverse participation and sufficient spot transactions to support the final settlement index. The Contracts are not subject to manipulation due to the very nature of the product. The data used to generate the Contract settlement values are published by the National Hurricane Center (NHC). The data used in the calculation are precise observations via instrument readings from buoys that are dropped into the hurricane by observation aircraft. Satellite imagery is also used to determine hurricane size. These values are reported every half hour during a storm. The data generated from these readings have a tremendous impact on society and many individuals looking at this data.

- Compliance with Rules: Trading in the Contracts will be subject to the rules in Rulebook Chapter 4 which includes prohibitions against fraudulent, noncompetitive, unfair and abusive practices. Additionally, trading in these Contracts will also be subject to the full range 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 the new products will be 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.
- Position Limitations or Accountability: Futures – Position accountability for positions exceeding 10,000 contracts in any contract month. Options – Position accountability for positions exceeding 10,000 futures-equivalent contracts net on the same side of the market in any contract month.
- Availability of General Information: The Exchange will publish information of the Contracts' specifications on its website, together with daily trading volume, open interest and price information.
- Daily Publication of Trading Information: Trading volume, open interest and price information will be published daily on the Exchange's website and via quote vendors.
- Financial Integrity of Contracts: All contracts traded on the Exchange will be cleared by the CME Clearing House which is a registered derivatives clearing organization with the Commission and is subject to all Commission regulations related thereto.
- Execution of Transactions: The Contracts are dually listed for trading on CME Globex and on the CME trading floor for open outcry trading, and for clearing through the CME ClearPort platform. The CME ClearPort platform provides a competitive, open and efficient mechanism for novating transactions that are competitively executed by brokers. The CME Globex platform provides a transparent, open, and efficient mechanism to electronically execute trades on screen. In addition, the CME trading floor is available as an additional venue to provide for competitive and open execution of transactions.
- Trade Information: All required trade information is included in the audit trail and is sufficient for the Market Regulation Department to monitor for market abuse.
- Protection of Market Participants: Rulebook Chapters 4 and 5 contain multiple prohibitions precluding intermediaries from disadvantaging their customers. These rules apply to trading on all of the Exchange's competitive trading venues and will be applicable to transactions in these products.
- Disciplinary Procedures: Chapter 4 of the Rulebook contains provisions that allow the Exchange to discipline, suspend or expel members or market participants that violate the rules. Trading in these Contracts will be subject to Chapter 4, and the Market Regulation Department has the authority to exercise its enforcement power in the event rule violations in this product are identified.
- Dispute Resolution: Disputes with respect to trading in the Contracts will be subject to the arbitration provisions set forth in Chapter 6 of the Rulebook. The rules in Chapter 6 allow all non-members to submit a claim for financial losses resulting from transactions on the Exchange to arbitration. A member named as a respondent in a claim submitted by a non-member is required to participate in the arbitration pursuant to the rules in Chapter 6. Additionally, the Exchange requires that members resolve all disputes concerning transactions on the Exchange via arbitration.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.2(a), the Exchange hereby certifies that the attached Contracts comply 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 e-mail at christopher.bowen@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A: Rule Chapters
Appendix B: Position Limit, Position Accountability, and Reportable Level Table in
Chapter 5 of the CME Rulebook (attached under separate cover)
Appendix C: Rule 588.H – Non-reviewable Range Table

Appendix A

(underline denotes addition)

Chapter 423

CME Hurricane Index Second Event Seasonal Maximum Futures

42300. SCOPE OF CHAPTER

This chapter is limited in application to CME Hurricane Index™ (“CHI”™) Second Event Seasonal Maximum futures. In addition to this chapter, CHI Second Event Seasonal Maximum futures 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.

42301. CONTRACT SPECIFICATIONS

CHI Second Event Seasonal Maximum values will be calculated by 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:

- Gulf Coast (Brownsville, TX to AL/FL Border)
- Florida (AL/FL Border to Fernandina Beach, FL)
- Southern Atlantic Coast (Fernandina Beach, FL to NC/VA Border)
- Northern Atlantic Coast (NC/VA Border to Eastport, ME)
- Eastern US (Brownsville, TX to Eastport, ME)
- Gulf + Florida (Brownsville, TX to Fernandina Beach, FL)
- Florida Gold Coast (Card Sound Bridge, FL to Jupiter Inlet, FL)
- Florida + Southern Atlantic + Northern Atlantic (AL/FL Border to Eastport, ME)

Separate futures contracts will be listed for trading on the second hurricane to make landfall in a specific location (e.g., Gulf Coast) between January 1 and December 31 inclusive of a calendar year with a particular maximum CHI value.

42302. TRADING SPECIFICATIONS

42302.A. Trading Schedule

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

42302.B. Trading Unit

The size of the unit of trading shall be \$100,000 times the respective CHI.

42302.C. Price Increments

The minimum price fluctuation on the respective CHI Second Event Seasonal Maximum futures shall be 0.1 index point, and have a value of \$10,000.

42302.D. 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.

42302.E. [Reserved]

42302.F. [Reserved]

42302.G. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following December 31.

42302.H. [Reserved]

42302.I. [Reserved]

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 Seasonal Maximum final value reported by MDA Information Systems, Inc., using the methodology in effect on that date. For example, on January 5, 2006, the 2005 Gulf Coast Second Event Seasonal Maximum contract would have been settled at 9.9 CHI index points (i.e., Hurricane Rita, which made landfall after Hurricane Katrina).

42303.B. Final Settlement

Clearing members holding open positions in a CHI Second Event Seasonal Maximum futures contract 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 based on a settlement price equal to the final settlement price.

42304. [RESERVED]

42305.-06. [RESERVED]

(End Chapter 423)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 423

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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

Second Event Seasonal Maximum Futures

423A00. SCOPE OF CHAPTER

This chapter is limited in application to options on CME Hurricane Index™ ("CHI"™) Second Event Seasonal Maximum futures. In addition to this chapter, options on CHI Second Event Seasonal Maximum futures 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.

423A01. OPTIONS CHARACTERISTICS

423A01.A. Contract Months and Trading Hours

Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.

423A01.B. Trading Unit

The trading unit for a call option shall be an options combination, consisting of a long call and a short call, and will give the buyer the right to purchase one respective CHI Second Event Seasonal Maximum futures contract as specified in Chapter 423. The trading unit for a put option shall be an options combination, consisting of a long put and a short put, and will give the buyer the right to sell one respective CHI Second Event Seasonal Maximum futures contract as specified in Chapter 423.

A call options combination will consist of purchasing a call option for one futures contract at a fixed strike price and selling a call option for one futures contract at a fixed strike price. A put options combination will consist of selling a put option for one futures contract at a fixed strike price and purchasing a put option for one futures contract at a fixed strike price.

The Exchange will list the available call and put options combinations and will also determine the sequential strike intervals that will be listed for trading (e.g., Long Call 20.0 – Short Call 20.1; Long Call 20.1 – Short Call 20.2, etc.)

423A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CHI. Each index point represents \$100,000. For example, a quote of 2 index points represents \$200,000. The minimum fluctuation shall be 0.001 CHI (also known as one tick), equal to \$100.

423A01.D. [Reserved]

423A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CHI Second Event Seasonal Maximum futures contract. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 10.1, 10.2, 10.3, etc.).

At the commencement of option trading in a contract month, the eligible put and call options are at intervals of 0.1 index point in a range of 0 to 50 index points. New options 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.

423A01.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.

423A01.G. [Reserved]

423A01.H. [Reserved]

423A01.I. Termination of Trading

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

423A01.J. [Reserved]

423A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CHI Second Event Seasonal Maximum options.

423A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer only on the last day of trading. Exercise of an option 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. An option that is in the money 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 option buyer, be exercised automatically.

423A02.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 in the underlying futures contract on the following Business Day.

The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call is exercised or a long position if a put is exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call is exercised and a short position if a put is exercised.

All such futures positions shall be assigned at a price equal to the exercise price of the option 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.

423403. [RESERVED]

(End Chapter 423A)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 423A

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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 427 **CME Hurricane Index Seasonal Futures**

42700. SCOPE OF CHAPTER

This chapter is limited in application to CME Hurricane Index™ (“CHI”™) Seasonal futures. In addition to this chapter, CHI Seasonal futures 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.

42701. CONTRACT SPECIFICATIONS

CHI Seasonal values will be calculated by 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:

- Gulf Coast (Brownsville, TX to AL/FL Border)
- Florida (AL/FL Border to Fernandina Beach, FL)
- Southern Atlantic Coast (Fernandina Beach, FL to NC/VA Border)
- Northern Atlantic Coast (NC/VA Border to Eastport, ME)
- Eastern US (Brownsville, TX to Eastport, ME)
- Gulf + Florida (Brownsville, TX to Fernandina Beach, FL)
- Florida Gold Coast (Card Sound Bridge, FL to Jupiter Inlet, FL)
- Florida + Southern Atlantic + Northern Atlantic (AL/FL Border to Eastport, ME)

Separate futures contracts will be listed for trading on the accumulated CHI final settlement values for all hurricanes that make landfall in a specific location (e.g., Gulf Coast) between January 1 and December 31 inclusive of a calendar year.

42702. TRADING SPECIFICATIONS

42702.A. Trading Schedule

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

42702.B. Trading Unit

The size of the unit of trading shall be \$100,000 times the respective CHI Seasonal total.

42702.C. Price Increments

The minimum price fluctuation on the respective CHI Seasonal futures shall be 0.1 index point, and have a value of \$10,000.

42702.D. 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.

42702.E. [Reserved]

42702.F. [Reserved]

42702.G. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following December 31.

42702.H. [Reserved]

42702.I. [Reserved]

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 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.

42703.B. Final Settlement

Clearing members holding open positions in a CHI Seasonal futures contract 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 based on a settlement price equal to the final settlement price.

42704. [RESERVED]

42705.-06. [RESERVED]

(End Chapter 427)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 427

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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 427A

Options on CME Hurricane Index Seasonal Futures

427A00. SCOPE OF CHAPTER

This chapter is limited in application to options on CME Hurricane Index™ ("CHI"™) Seasonal futures. In addition to this chapter, options on CHI Seasonal futures 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.

427A01. OPTIONS CHARACTERISTICS

427A01.A. Contract Months and Trading Hours

Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.

427A01.B. Trading Unit

The trading unit for a call option shall be an options combination, consisting of a long call and a short call, and will give the buyer the right to purchase one respective CHI Seasonal futures contract as specified in Chapter 427. The trading unit for a put option shall be an options combination, consisting of a long put

and a short put , and will give the buyer the right to sell one respective CHI Seasonal futures contract as specified in Chapter 427.

A call options combination will consist of purchasing a call option for one futures contract at a fixed strike price and selling a call option for one futures contract at a fixed strike price. A put options combination package will consist of selling a put option for one futures contract at a fixed strike price and purchasing a put option for one futures contract at a fixed strike price.

The Exchange will list the available call and put options combination packages and will also determine the sequential strike intervals that will be listed for trading (e.g., Long Call 20.0 – Short Call 20.1; Long Call 20.1 – Short Call 20.2, etc.)

427A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CHI. Each index point represents \$100,000. For example, a quote of 2 index points represents \$200,000. The minimum fluctuation shall be 0.001 CHI (also known as one tick), equal to \$100.

427A01.D. [Reserved]

427A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CHI Seasonal futures contract. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 10.1, 10.2, 10.3, etc.).

At the commencement of option trading in a contract month, the eligible put and call options are at intervals of 0.1 index point in a range of 0 to 50 index points. New options 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.

427A01.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.

427A01.G. [Reserved]

427A01.H. [Reserved]

427A01.I. Termination of Trading

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

427A01.J. [Reserved]

427A02. EXERCISE AND ASSIGNMENT

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

427A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer only on the last trading day of the option. Exercise of an option 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.

An option that is in the money 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 option buyer, be exercised automatically.

427A02.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 in the underlying futures contract on the following business day.

The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call is exercised or a long position if a put is exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call is exercised and a short position if a put is exercised.

All such futures positions shall be assigned at a price equal to the exercise price of the option 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.

427A03. [RESERVED]

(End Chapter 427A)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 427A

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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

42800. SCOPE OF CHAPTER

This chapter is limited in application to CME Hurricane Index™ ("CHI"™) Seasonal Maximum futures. In addition to this chapter, CHI Seasonal Maximum futures 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.

42801. CONTRACT SPECIFICATIONS

CHI Seasonal Maximum values will be calculated by 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:

- Gulf Coast (Brownsville, TX to AL/FL Border)
- Florida (AL/FL Border to Fernandina Beach, FL)
- Southern Atlantic Coast (Fernandina Beach, FL to NC/VA Border)
- Northern Atlantic Coast (NC/VA Border to Eastport, ME)
- Eastern US (Brownsville, TX to Eastport, ME)
- Gulf + Florida (Brownsville, TX to Fernandina Beach, FL)
- Florida Gold Coast (Card Sound Bridge, FL to Jupiter Inlet, FL)
- Florida + Southern Atlantic + Northern Atlantic (AL/FL Border to Eastport, ME)

Separate futures contracts will be listed for trading on the maximum CHI final settlement value for hurricanes that make landfall in a specific location (e.g., Gulf Coast) between January 1 and December 31 inclusive of a calendar year.

42802. TRADING SPECIFICATIONS

42802.A. Trading Schedule

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

42802.B. Trading Unit

The size of the unit of trading shall be \$100,000 times the respective CHI.

42802.C. Price Increments

The minimum price fluctuation on the respective CHI seasonal maximum futures shall be 0.1 index point, and have a value of \$10,000.

42802.D. 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.

42802.E. [Reserved]

42802.F. [Reserved]

42802.G. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following December 31.

42802.H. [Reserved]

42802.I. [Reserved]

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 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.

42803.B. Final Settlement

Clearing members holding open positions in a CHI Seasonal Maximum futures contract 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 based on a settlement price equal to the final settlement price.

42804. [RESERVED]

42805.-06. [RESERVED]

(End Chapter 428)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 428

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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 428A
Options on CME Hurricane Index
Seasonal Maximum Futures

428A00. SCOPE OF CHAPTER

This chapter is limited in application to options on CME Hurricane Index™ (“CHI”™) Seasonal Maximum futures. In addition to this chapter, options on CHI Seasonal Maximum futures 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.

428A01. OPTIONS CHARACTERISTICS

428A01.A. Contract Months and Trading Hours

Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.

428A01.B. Trading Unit

The trading unit for a call option shall be an options combination, consisting of a long call and a short call, and will give the buyer the right to purchase one respective CHI Seasonal Maximum futures contract as specified in Chapter 428. The trading unit for a put option shall be an options combination, consisting of a long put and a short put, and will give the buyer the right to sell one respective CHI Seasonal Maximum futures contract as specified in Chapter 428.

A call options combination will consist of purchasing a call option for one futures contract at a fixed strike price and selling a call option for one futures contract at a fixed strike price. A put options combination package will consist of selling a put option for one futures contract at a fixed strike price and purchasing a put option for one futures contract at a fixed strike price.

The Exchange will list the available call and put options combination packages and will also determine the sequential strike intervals that will be listed for trading (e.g., Long Call 20.0 – Short Call 20.1; Long Call 20.1 – Short Call 20.2, etc.)

428A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CHI. Each index point represents \$100,000. For example, a quote of 2 index points represents \$200,000. The minimum fluctuation shall be 0.001 CHI (also known as one tick), equal to \$100.

428A01.D. [Reserved]

428A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CHI Seasonal Maximum futures contract.

Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 10.1, 10.2, 10.3, etc.).

At the commencement of option trading in a contract month, the eligible put and call options are at intervals of 0.1 index point in a range of 0 to 30 index points. New options 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.

428A01.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.

428A01.G. [Reserved]

428A01.H. [Reserved]

428A01.I. Termination of Trading

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

428A01.J. [Reserved]

428A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CHI Seasonal Maximum options.

428A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer only on the last trading day for the option. Exercise of an option 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.

An option that is in the money 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 option buyer, be exercised automatically.

428A02.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 in the underlying futures contract on the following Business Day.

The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call is exercised or a long position if a put is exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call is exercised and a short position if a put is exercised.

All such futures positions shall be assigned at a price equal to the exercise price of the option 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.

428A03. [RESERVED]

(End Chapter 428A)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 428A

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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

Second Event Seasonal Maximum Cat-In-A-Box Futures

43000. SCOPE OF CHAPTER

This chapter is limited in application to CME Hurricane Index™ ("CHI"™) Second Event Seasonal Maximum Cat-In-A-Box futures. In addition to this chapter, CHI Second Event Seasonal Maximum Cat-In-A-Box futures 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.

43001. CONTRACT SPECIFICATIONS

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

- Galveston-Mobile (area bounded by 95°30'0"W on the west, 87°30'0"W on the east, 27°30'0"N on the south, and the corresponding segment of the US coastline on the north)

Separate futures contracts will be listed for trading on the second maximum CHI Cat-in-a-Box final settlement value for hurricanes that enter a specific geographic area (e.g., Galveston-Mobile) between January 1 and December 31 inclusive of a calendar year.

43002. TRADING SPECIFICATIONS

43002.A. Trading Schedule

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

43002.B. Trading Unit

The size of the unit of trading shall be \$100,000 times the respective CHI Second Event Seasonal Maximum Cat-In-A-Box value.

43002.C. Price Increments

The minimum price fluctuation on the respective CHI Second Event Seasonal Maximum Cat-In-A-Box futures shall be 0.1 index point, and have a value of \$10,000.

43002.D. 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.

43002.E. [Reserved]

43002.F. [Reserved]

43002.G. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following December 31.

43002.H. [Reserved]

43002.I. [Reserved]

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 Second Event Seasonal Maximum Cat-In-A-Box final value reported by MDA Information Systems, Inc., using the methodology in effect on that date. For example, on January 5, 2006, the 2005 Galveston-Mobile Second Event Seasonal Maximum Cat-In-A-Box contract would have been settled at 10.9 CHI index points (i.e., Hurricane Rita which entered the area after Hurricane Katrina).

43003.B. Final Settlement

Clearing members holding open positions in a CHI Second Event Seasonal Maximum Cat-In-A-Box futures contract 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 based on a settlement price equal to the final settlement price.

43004. [RESERVED]

43005.-06. [RESERVED]

(End Chapter 430)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 430

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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 430A
Options on CME Hurricane Index
Second Event Seasonal Maximum Cat-In-A-Box Futures

430A00. SCOPE OF CHAPTER

This chapter is limited in application to options on CME Hurricane Index™ (“CHI”™) Second Event Seasonal Maximum Cat-In-A-Box futures. In addition to this chapter, options on CHI Second Event Seasonal Maximum Cat-In-A-Box futures 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.

430A01. OPTIONS CHARACTERISTICS

430A01.A. Contract Months and Trading Hours

Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.

430A01.B. Trading Unit

The trading unit for a call option shall be an options combination, consisting of a long call and a short call, and will give the buyer the right to purchase one respective CHI Second Event Seasonal Maximum Cat-In-A-Box futures contract as specified in Chapter 430. The trading unit for a put option shall be an options combination, consisting of a long put and a short put, and will give the buyer the right to sell one respective CHI Second Event Seasonal Maximum Cat-In-A-Box futures contract as specified in Chapter 430.

A call options combination will consist of purchasing a call option for one futures contract at a fixed strike price and selling a call option for one futures contract at a fixed strike price. A put options combination package will consist of selling a put option for one futures contract at a fixed strike price and purchasing a put option for one futures contract at a fixed strike price.

The Exchange will list the available call and put options combinations and will also determine the sequential strike intervals that will be listed for trading (e.g., Long Call 20.0 – Short Call 20.1; Long Call 20.1 – Short Call 20.2, etc.)

430A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective CHI. Each index point represents \$100,000. For example, a quote of 2 index points represents \$200,000. The minimum fluctuation shall be 0.001 CHI (also known as one tick), equal to \$100.

430A01.D. [Reserved]

430A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CHI Second Event Seasonal Maximum futures contract. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 10.1, 10.2, 10.3, etc.).

At the commencement of option trading in a contract month, the eligible put and call options are at intervals of 0.1 index point in a range of 0 to 50 index points. New options 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.

430A01.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.

430A01.G. [Reserved]

430A01.H. [Reserved]

430A01.I. Termination of Trading

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

430A01.J. [Reserved]

430A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CHI Second Event Seasonal Maximum options.

430A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer only on the termination of Trading Day. Exercise of an option 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. An option that is in the money 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 option buyer, be exercised automatically.

430A02.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 in the underlying futures contract on the following Business Day.

The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call is exercised or a long position if a put is exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call is exercised and a short position if a put is exercised.

All such futures positions shall be assigned at a price equal to the exercise price of the option 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.

430403. [RESERVED]

(End Chapter 430A)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 430A

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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 431

CME Hurricane Index

Seasonal Cat-In-A-Box Futures

43100. SCOPE OF CHAPTER

This chapter is limited in application to CME Hurricane Index™ ("CHI"™) Cat-In-A-Box futures. In addition to this chapter, CHI Seasonal Cat-In-A-Box futures 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.

43101. CONTRACT SPECIFICATIONS

CHI Seasonal Cat-In-A-Box values will be calculated by MDA using the methods described in the "CME Hurricane Index: Scope and Definitions" document, for hurricanes entering the following geographic areas:

- Galveston-Mobile (area bounded by 95°30'0"W on the west, 87°30'0"W on the east, 27°30'0"N on the south, and the corresponding segment of the US coastline on the north)

Separate futures contracts will be listed for trading on the accumulated CHI Cat-In-A-Box final settlement values for all hurricanes that enter a specific geographic area (e.g., Galveston-Mobile) between January 1 and December 31 inclusive of a calendar year.

43102. TRADING SPECIFICATIONS

43102.A. Trading Schedule

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

43102.B. Trading Unit

The size of the unit of trading shall be \$100,000 times the respective CHI Seasonal Cat-In-A-Box value.

43102.C. Price Increments

The minimum price fluctuation on the respective CHI Seasonal Cat-In-A-Box futures shall be 0.1 index point, and have a value of \$10,000.

43102.D. 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.

43102.E. [Reserved]

43102.F. [Reserved]

43102.G. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following December 31.

43102.H. [Reserved]

43102.I. [Reserved]

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 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.

43103.B. Final Settlement

Clearing members holding open positions in a CHI Seasonal Cat-In-A-Box futures contract 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 based on a settlement price equal to the final settlement price.

43104. [RESERVED]

43105.-06. [RESERVED]

(End Chapter 431)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 431

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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 431A

Options on CME Hurricane Index

Seasonal Cat-In-A-Box Futures

431A00. SCOPE OF CHAPTER

This chapter is limited in application to options on CME Hurricane Index™ (“CHI”™) Seasonal Cat-In-A-Box futures. In addition to this chapter, options on CHI Seasonal Cat-In-A-Box futures 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.

431A01. OPTIONS CHARACTERISTICS

431A01.A. Contract Months and Trading Hours

Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.

431A01.B. Trading Unit

The trading unit for a call option shall be an options combination, consisting of a long call and a short call, and will give the buyer the right to purchase one respective CHI Seasonal Cat-In-A-Box futures contract as specified in Chapter 431. The trading unit for a put option shall be an options combination, consisting of a long put and a short put, and will give the buyer the right to sell one respective CHI Seasonal Cat-In-A-Box futures contract as specified in Chapter 431.

A call options combination will consist of purchasing a call option for one futures contract at a fixed strike price and selling a call option for one futures contract at a fixed strike price. A put options combination package will consist of selling a put option for one futures contract at a fixed strike price and purchasing a put option for one futures contract at a fixed strike price.

The Exchange will list the available call and put options combination packages and will also determine the sequential strike intervals that will be listed for trading (e.g., Long Call 20.0 – Short Call 20.1; Long Call 20.1 – Short Call 20.2, etc.)

431A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective index. Each index point represents \$100,000. For example, a quote of 2 index points represents \$200,000. The minimum fluctuation shall be 0.001 CHI (also known as one tick), equal to \$100.

431A01.D. [Reserved]

431A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CHI Seasonal Cat-In-A-Box futures contract. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 10.1, 10.2, 10.3, etc.).

At the commencement of option trading in a contract month, the eligible put and call options are at intervals of 0.1 index point in a range of 0 to 50 index points. New options 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.

431A01.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.

431A01.G. [Reserved]

431A01.H. [Reserved]

431A01.I. Termination of Trading

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

431A01.J. [Reserved]

431A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CHI Seasonal Cat-In-A-Box options.

431A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer only on the last day of trading. Exercise of an option 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.

An option that is in the money 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 option buyer, be exercised automatically.

431A02.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 in the underlying futures contract on the following business day.

The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call is exercised or a long position if a put is exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call is exercised and a short position if a put is exercised.

All such futures positions shall be assigned at a price equal to the exercise price of the option 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.

431A03. [RESERVED]

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 431A

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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

43200. SCOPE OF CHAPTER

This chapter is limited in application to CME Hurricane Index™ (“CHI”™) Seasonal Maximum Cat-In-A-Box futures. In addition to this chapter, CHI Seasonal Maximum Cat-In-A-Box futures 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.

43201. CONTRACT SPECIFICATIONS

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

• Galveston-Mobile (area bounded by 95°30’0”W on the west, 87°30’0”W on the east, 27°30’0”N on the south, and the corresponding segment of the US coastline on the north)

Separate futures contracts will be listed for trading on the maximum CHI Cat-in-a-Box final settlement value for hurricanes that enter a specific geographic area (e.g., Galveston-Mobile) between January 1 and December 31 inclusive of a calendar year.

43202. TRADING SPECIFICATIONS

43202.A. Trading Schedule

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

43202.B. Trading Unit

The size of the unit of trading shall be \$100,000 times the respective CHI Seasonal Maximum Cat-In-A-Box value.

43202.C. Price Increments

The minimum price fluctuation on the respective CHI Seasonal Maximum Cat-In-A-Box futures shall be 0.1 index point, and have a value of \$10,000.

43202.D. 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.

43202.E. [Reserved]

43202.F. [Reserved]

43202.G. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following December 31.

43202.H. [Reserved]

43202.I. [Reserved]

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 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.

43203.B. Final Settlement

Clearing members holding open positions in a CHI Seasonal Maximum Cat-In-A-Box futures contract 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 based on a settlement price equal to the final settlement price.

43204. [RESERVED]

43205.-06. [RESERVED]

(End Chapter 432)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 432

LIMITATION OF LIABILITY AND DISCLAIMER

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. 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 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 432A

Options on CME Hurricane Index

Seasonal Maximum Cat-In-A-Box Futures

432A00. SCOPE OF CHAPTER

This chapter is limited in application to options on CME Hurricane Index™ ("CHI"™) Seasonal Maximum Cat-In-A-Box futures. In addition to this chapter, options on CHI Seasonal Maximum Cat-In-A-Box futures 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.

432A01. OPTIONS CHARACTERISTICS

432A01.A. Contract Months and Trading Hours

Options contracts shall be listed for such contract months and scheduled for trading during such hours as may be determined by the Exchange.

432A01.B. Trading Unit

The trading unit for a call option shall be an options combination, consisting of a long call and a short call, and will give the buyer the right to purchase one respective CHI Seasonal Maximum Cat-In-A-Box futures contract as specified in Chapter 432. The trading unit for a put option shall be an options combination, consisting of a long put and a short put, and will give the buyer the right to sell one respective CHI Seasonal Maximum Cat-In-A-Box futures contract as specified in Chapter 432.

A call options combination will consist of purchasing a call option for one futures contract at a fixed strike price and selling a call option for one futures contract at a fixed strike price. A put options combination

package will consist of selling a put option for one futures contract at a fixed strike price and purchasing a put option for one futures contract at a fixed strike price.

The Exchange will list the available call and put options combination packages and will also determine the sequential strike intervals that will be listed for trading (e.g., Long Call 20.0 – Short Call 20.1; Long Call 20.1 – Short Call 20.2, etc.)

432A01.C. Minimum Fluctuations

The price of an option shall be quoted in terms of the respective index. Each index point represents \$100,000. For example, a quote of 2 index points represents \$200,000. The minimum fluctuation shall be 0.1 index point (also known as one tick), equal to \$100.

432A01.D. [Reserved]

432A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CHI Seasonal Maximum Cat-In-A-Box futures contract. Eligible exercise prices shall be at intervals of 0.1 index point (e.g., 10.1, 10.2, 10.3, etc.).

At the commencement of option trading in a contract month, the eligible put and call options are at intervals of 0.1 index point in a range of 0 to 30 index points. New options 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.

432A01.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.

432A01.G. [Reserved]

432A01.H. [Reserved]

432A01.I. Termination of Trading

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

432A01.J. [Reserved]

432A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements of Chapter 7, the following shall apply to the exercise of CHI Seasonal Maximum Cat-In-A-Box options.

432A02.A. Exercise of Option by Buyer

An option may be exercised by the buyer on any Business Day the option is traded. Exercise of an option 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.

An option that is in the money 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 option buyer, be exercised automatically.

432A02.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 in the underlying futures contract on the following Business Day.

The clearing member assigned an exercise notice shall be assigned a short position in the underlying futures contract if a call is exercised or a long position if a put is exercised. The clearing member representing the option buyer shall be assigned a long position in the underlying futures contract if a call is exercised and a short position if a put is exercised.

All such futures positions shall be assigned at a price equal to the exercise price of the option 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.

432A03. [RESERVED]

(End Chapter 432A)

INTERPRETATIONS AND SPECIAL NOTICES RELATING TO CHAPTER 432A

LIMITATION OF LIABILITY AND DISCLAIMER

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

Appendix B

**Position Limit, Position Accountability, and Reportable Level Table in
Chapter 5 of the CME Rulebook**

(attached under separate cover)

Appendix C

Rule 588.H – Globex Non-Reviewable Ranges

Futures

Instrument	Non-Reviewable Range (NRR) in Globex format	NRR including Unit of Measure	NRR Ticks
CME Hurricane Index Regions - Gulf Coast, Florida, Southern Atlantic Coast, Northern Atlantic Coast, Florida+Southern Atlantic+Northern Atlantic, Eastern U.S., Gulf+Florida, Florida Gold Coast			
CME Hurricane Index Second Event Seasonal Maximum – All zones	.5	0.50 CHI index points	5
CME Hurricane Index Seasonal Futures – All zones	.5	0.50 CHI index points	5
CME Hurricane Index Seasonal Maximum Futures – All zones	.5	0.50 CHI index points	5
CME Hurricane Index Cat-In-A-Box Region - Galveston-Mobile			
CME Hurricane Index Seasonal Cat-In-A-Box Futures	.5	0.50 CHI index points	5
CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures	.5	0.50 CHI index points	5
CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box	.5	0.50 CHI index points	5

Options

Instrument	Bid/Ask Reasonability	Non-Reviewable Range (NRR)
CME Hurricane Index Regions - Gulf Coast, Florida, Southern Atlantic Coast, Northern Atlantic Coast, Florida+Southern Atlantic+Northern Atlantic, Eastern U.S., Gulf+Florida, Florida Gold Coast		

Options on CME Hurricane Index Second Event Seasonal Maximum Futures – All zones	The greater of the delta times the underlying futures' non-reviewable range or 20% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 0.03 index points	20% of premium up to ¼ of the underlying futures non-reviewable range with a minimum of 1 tick.
Options on CME Hurricane Index Seasonal Futures – All zones	The greater of the delta times the underlying futures' non-reviewable range or 20% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 0.03 index points	20% of premium up to ¼ of the underlying futures non-reviewable range with a minimum of 1 tick.
Options on CME Hurricane Index Seasonal Maximum Futures – All zones	The greater of the delta times the underlying futures' non-reviewable range or 20% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 0.03 index points	20% of premium up to ¼ of the underlying futures non-reviewable range with a minimum of 1 tick.
CME Hurricane Index Cat-In-A-Box Region - Galveston-Mobile		
Options on CME Hurricane Index Seasonal Cat-In-A-Box Futures	The greater of the delta times the underlying futures' non-reviewable range or 20% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 0.03 index points	20% of premium up to ¼ of the underlying futures non-reviewable range with a minimum of 1 tick.
Options on CME Hurricane Index Seasonal Maximum Cat-In-A-Box Futures	The greater of the delta times the underlying futures' non-reviewable range or 20% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 0.03 index points	20% of premium up to ¼ of the underlying futures non-reviewable range with a minimum of 1 tick.
Options on CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Futures	The greater of the delta times the underlying futures' non-reviewable range or 20% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 0.03 index points	20% of premium up to ¼ of the underlying futures non-reviewable range with a minimum of 1 tick.

Contract Name	Rule Chapter	Commodity Code	Contract Size	Contract Units
Cash Settled Butter	56 & 56A	CB	20,000	pounds
Nonfat Dry Milk	54 & 54A	NF	44,000	pounds
Class III Milk	52 & 52A	DA	200,000	pounds
Midsize Options on Class III Milk	52B	JQ	100,000	pounds
Class IV Milk	55 & 55A	DK	200,000	pounds
CME Dry Whey	57 & 57A	DY	44,000	pounds
Cheese (CASH-SETTLED)	60 & 60A	CSC	20,000	pounds
Feeder Cattle	102 & 102A	62	50,000	pounds
S&P GOLDMAN SACHS Commodity Index	401 & 401A	GI	250 times the S&P GOLD	
S&P GSCI™ ER Index	415	GA	100 dollars times S&P G	
S&P GSCI™ ER Index Swaps (Cleared OTC)	415A	SES	100 dollars times the S&	
S&P GSCI™ Enhanced ER Index Swaps (Cleared OTC)	415B	RRE	100 dollars times the S&	
S&P GSCI™ Gold Excess Return Index Swaps (Cleared OTC)	415C	GDI	500 dollars times the S&	
S&P GSCI™ Crude Oil Excess Return Index Swaps (Cleared OTC)	415D	GCO	100 dollars times the S&	
S&P GSCI™ ER Index 2 Month Forward Swaps (Cleared OTC)	415E	SE2	100 dollars times the S&	
S&P GSCI™ ER Index 3 Month Forward Swaps (Cleared OTC)	415F	SE3	100 dollars times the S&	
Lean Hog	152 & 152A	LN	40,000	pounds
1st contract back Lean Hog CSO	152B	ROA	2	one Lean Hog future
2nd contract back Lean Hog CSO	152B	ROB	2	one Lean Hog future
3rd contract back Lean Hog CSO	152B	ROC	2	one Lean Hog future
4th contract back Lean Hog CSO	152B	ROD	2	one Lean Hog future
5th contract back Lean Hog CSO	152B	ROE	2	one Lean Hog future
Live Cattle	101 & 101A	48	40,000	pounds
Live Cattle 1 WKLY OPTIONS	101A	LC1	1	Live Cattle futures c
Live Cattle 2 WKLY OPTIONS	101A	LC2	1	Live Cattle futures c
Live Cattle 3 WKLY OPTIONS	101A	LC3	1	Live Cattle futures c
Live Cattle 4 WKLY OPTIONS	101A	LC4	1	Live Cattle futures c
Live Cattle 5 WKLY OPTIONS	101A	LC5	1	Live Cattle futures c
1st contract back Live Cattle CSO	101B	COA	2	one Live Cattle futur
2nd contract back Live Cattle CSO	101B	COB	2	one Live Cattle futur
3rd contract back Live Cattle CSO	101B	COC	2	one Live Cattle futur
Random Length Lumber	201 & 201A	LB	110,000	board feet
U.S. Dollar Cash Settled Crude Palm Oil	204	CPO	25	metric tons

USD Malaysian Crude Palm Oil Calendar Swap (Clear 204A

CPC

25 metric tons

Last updated: August 30, 2013

Type	Settlement	Group	Reporting Level	Spot-Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month Aggregate Into Futures Equivalent Leg (2)
Futures/An	Financially sett	CME COMMODITY	25	CB	
Futures/An	Financially sett	CME COMMODITY	25	NF	
Futures/An	Financially sett	CME COMMODITY	25		
European c	Exercisable int	CME COMMODITY	25		
Futures/An	Financially sett	CME COMMODITY	25		
Futures/An	Financially sett	CME COMMODITY	25	DY	
Futures/An	Financially sett	CME COMMODITY	25		
Futures/An	Financially sett	CME COMMODITY	25	62	
Futures/An	Financially sett	CME COMMODITY	25		
Futures	Financially sett	CME COMMODITY	25		
Swaps	Financially sett	CME COMMODITY	1		
Swaps	Financially sett	CME COMMODITY	1		
Swaps	Financially sett	CME COMMODITY	1		
Swaps	Financially sett	CME COMMODITY	1		
Swaps	Financially sett	CME COMMODITY	1		
Swaps	Financially sett	CME COMMODITY	1		
Futures/An	Financially sett	CME COMMODITY	25	LN	
European c	Exercisable int	CME COMMODITY	25	LN	
European c	Exercisable int	CME COMMODITY	25	LN	
European c	Exercisable int	CME COMMODITY	25	LN	
European c	Exercisable int	CME COMMODITY	25	LN	
European c	Exercisable int	CME COMMODITY	25	LN	
Futures/An	Physically deliv	CME COMMODITY	25	48	
American c	Exercisable int	CME COMMODITY	25		
American c	Exercisable int	CME COMMODITY	25		
American c	Exercisable int	CME COMMODITY	25		
American c	Exercisable int	CME COMMODITY	25		
American c	Exercisable int	CME COMMODITY	25		
European c	Exercisable int	CME COMMODITY	25		
European c	Exercisable int	CME COMMODITY	25		
European c	Exercisable int	CME COMMODITY	25		
Futures/An	Physically deliv	CME COMMODITY	25	LB	
Futures	Financially sett	CME COMMODITY	25	CPO	

Spot-Month

Spot-Month

Aggregate

Ratio Into

Futures

Equivalents

Leg (1)

Spot-Month

Aggregate Ratio

Into Futures

Equivalents Leg

(2)

Spot-Month

Accountability Level

Initial Spot-Month

Limit (In Net Futures

Equivalents) Leg (1)/

Leg (2)

100

100

200

300

950

950

950

950

950

950

450

435

500

Second Spot-Month

Initial Spot-Month Limit Effective Date

Second Spot-
Month Limit (In Second Spot-
Net Futures Month Limit
Equivalents) Effective Date

In the expiring contract month as of the close of business on the business day immediately pre

In the expiring contract month as of the close of business on the business day immediately pre

In the expiring contract month as of the close of business on the business day immediately pre

In the spot month during the last ten days of trading

In the expiring contract month as of the close of business on the fifth business day of the contr

In the expiring contract month as of the close of business on the fifth business day of the contr

In the expiring contract month as of the close of business on the fifth business day of the contr

In the expiring contract month as of the close of business on the fifth business day of the contr

In the expiring contract month as of the close of business on the fifth business day of the contr

In the expiring contract month as of the close of business on the fifth business day of the contr

Close of trading on the first business day following the first 300 Close of business

Close of trading on the first business day of the contract month.

In the expiring contract month as of the close of business on the last business day of the month

Single Month

Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Aggregate Into Futures Equivalent Leg (2)	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)
CB					500
NF					1,000
DA					1,500
DA		2 (JQ) to 1 (DA) -			3,000 (JQ)/1,500 (
DK					1,000
DY					1,000
CSC					1,000
62					1,950
GI					23,600
GA					59,000
SES				10,000	
RRE				10,000	
GDI				10,000	
GCO				10,000	
SE2				10,000	
SE3				10,000	
LN					4,575
LN					4,575
LN					4,575
LN					4,575
LN					4,575
LN					4,575
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
48					6,300
LB					1,000
CPO					1,000

		All Month			
All Month Limit	All Month Limit	All Month Aggregate Ratio Into Futures Equivalents Leg (1)	All Month Aggregate Ratio Into Futures Equivalents Leg (2)	All Month Accountability Level (In Net Futures Equivalents) Leg (1) / Leg (2)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
All Month Limit	All Month Limit	Ratio Into	Ratio Into	Level (In Net	Limit (In Net
Aggregate Into	Aggregate Into	Futures	Futures	Futures	Futures
Futures Equivalent	Futures Equivalent	Equivalents Leg	Equivalents	Equivalents) Leg	Equivalents)
Leg (1)	Leg (2)	(1)	Leg (2)	(1) / Leg (2)	Leg (1) / Leg (2)

DA)

GI					23,600
GA					59,000
SES				10,000	
RRE				10,000	
GDI				10,000	
GCO				10,000	
SE2				10,000	
SE3				10,000	

Contract Name

CME Hurricane Index Second Event Seasonal Maximum Futures Gulf Coast

CME Hurricane Index Second Event Seasonal Maximum Futures Florida

CME Hurricane Index Second Event Seasonal Maximum Futures Southern Atlantic Coast

CME Hurricane Index Second Event Seasonal Maximum Futures Northern Atlantic Coast

CME Hurricane Index Second Event Seasonal Maximum Futures Florida + Southern Atlantic + Northern Atlantic

CME Hurricane Index Second Event Seasonal Maximum Futures Eastern U.S.

CME Hurricane Index Second Event Seasonal Maximum Futures Gulf + Florida

CME Hurricane Index Second Event Seasonal Maximum Futures Florida Gold Coast

CME Hurricane Index Second Event Seasonal Maximum Options Gulf Coast

CME Hurricane Index Second Event Seasonal Maximum Options Florida

CME Hurricane Index Second Event Seasonal Maximum Options Southern Atlantic Coast

CME Hurricane Index Second Event Seasonal Maximum Options Northern Atlantic Coast

CME Hurricane Index Second Event Seasonal Maximum Options Florida + Southern Atlantic + Northern Atlantic

CME Hurricane Index Second Event Seasonal Maximum Options Eastern U.S.

CME Hurricane Index Second Event Seasonal Maximum Options Gulf + Florida

CME Hurricane Index Second Event Seasonal Maximum Options Florida Gold Coast

CME Hurricane Index Seasonal Futures Southern Atlantic Coast

CME Hurricane Index Seasonal Futures Eastern U.S.

CME Hurricane Index Seasonal Futures Gulf + Florida

CME Hurricane Index Seasonal Futures Florida

CME Hurricane Index Seasonal Futures Florida Gold Coast

CME Hurricane Index Seasonal Futures Gulf Coast

CME Hurricane Index Seasonal Futures Northern Atlantic

CME Hurricane Index Seasonal Options Eastern U.S.

CME Hurricane Index Seasonal Options Florida + Southern Atlantic + Northern Atlantic

CME Hurricane Index Seasonal Options Florida

CME Hurricane Index Seasonal Options Florida Gold Coast

CME Hurricane Index Seasonal Options Gulf Coast

CME Hurricane Index Seasonal Options Gulf + Florida

CME Hurricane Index Seasonal Options Northern Atlantic

CME Hurricane Index Seasonal Options Southern Atlantic Coast

CME-Hurricane Index Seasonal Futures Florida + Southern Atlantic + Northern Atlantic

CME Hurricane Index Seasonal Max Futures Gulf Coast

CME Hurricane Index Seasonal Max Futures Florida

CME Hurricane Index Seasonal Max Futures Southern Atlantic Coast

CME Hurricane Index Seasonal Max Futures Northern Atlantic Coast

CME Hurricane Index Seasonal Max Futures Florida + Southern Atlantic + Northern Atlantic

CME Hurricane Index Seasonal Max Futures Eastern U.S.

CME Hurricane Index Seasonal Max Futures Gulf + Florida

CME Hurricane Index Seasonal Max Futures Florida Gold Coast

CME Hurricane Index Seasonal Max Options Eastern U.S.

CME Hurricane Index Seasonal Max Options Florida + Southern Atlantic + Northern Atlantic

CME Hurricane Index Seasonal Max Options Florida

CME Hurricane Index Seasonal Max Options Florida Gold Coast

CME Hurricane Index Seasonal Max Options Gulf Coast

CME Hurricane Index Seasonal Max Options Gulf + Florida

CME Hurricane Index Seasonal Max Options Northern Atlantic Coast

CME Hurricane Index Seasonal Max Options Southern Atlantic Coast

CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Futures Galveston - Mobile

CME Hurricane Index Second Event Seasonal Maximum Cat-In-A-Box Options Galveston - Mobile

CME Hurricane Index Seasonal Cat-In-A-Box Futures **Galveston - Mobile**

CME Hurricane Index Seasonal Options Cat-In-A-Box **Galveston - Mobile**

CME-Hurricane Index Seasonal Max Futures Cat-In-A-Box **Galveston - Mobile**

CME Hurricane Index Seasonal Max Options Cat-In-A-Box **Galveston - Mobile**

Rule Chapter	Commodity Code	Contract Size
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<u>423</u>	<u>MG2</u>	<u>100,000</u>
<u>423</u>	<u>MF2</u>	<u>100,000</u>
<u>423</u>	<u>HM2</u>	<u>100,000</u>
<u>423</u>	<u>MR2</u>	<u>100,000</u>
<u>423</u>	<u>OAM</u>	<u>100,000</u>
<u>423</u>	<u>MX2</u>	<u>100,000</u>
<u>423</u>	<u>GF2</u>	<u>100,000</u>
<u>423</u>	<u>FM2</u>	<u>100,000</u>
<u>423A</u>	<u>MG2</u>	<u>100,000</u>
<u>423A</u>	<u>MF2</u>	<u>100,000</u>
<u>423A</u>	<u>HM2</u>	<u>100,000</u>
<u>423A</u>	<u>MR2</u>	<u>100,000</u>
<u>423A</u>	<u>OAM</u>	<u>100,000</u>
<u>423A</u>	<u>MX2</u>	<u>100,000</u>
<u>423A</u>	<u>GF2</u>	<u>100,000</u>
<u>423A</u>	<u>FM2</u>	<u>100,000</u>
427	<u>HSA</u> HH A	1,000 100,00
427	HXA	1,000 100,00
427	FGM	1,000 100,00
427	HFA	1,000 100,00
427	HDA	1,000 100,00
427	HGA	1,000 100,00
427	HNA	1,000 100,00
427A	HXA <u>ØXA</u>	1,000 100,00
427A	HAA <u>ØHA</u>	1,000 100,00
427A	HFA <u>ØFA</u>	1,000 100,00
427A	HAD	1,000 100,00
427A	HGA <u>ØGA</u>	1,000 100,00
427A	FGM	1,000 100,00
427A	HNA <u>ØNA</u>	1,000 100,00
427A	HSA <u>ØSA</u>	1,000 100,00
427	HAA	1,000 100,00
<u>428</u>	<u>HGM</u>	<u>100,000</u>
<u>428</u>	<u>HFM</u>	<u>100,000</u>
<u>428</u>	<u>HSS</u>	<u>100,000</u>
<u>428</u>	<u>HNM</u>	<u>100,000</u>
<u>428</u>	<u>HAM</u>	<u>100,000</u>
<u>428</u>	<u>HXM</u>	<u>100,000</u>
<u>428</u>	<u>GFM</u>	<u>100,000</u>
<u>428</u>	<u>HDM</u>	<u>100,000</u>
428A	<u>HXM</u> ØXM	1,000 100,00

428A	<u>HAM</u> MHA	1,000 100,00
428A	<u>HFM</u> OFM	1,000 100,00
428A	HDM	1,000 100,00
428A	<u>HGM</u> OGM	1,000 100,00
428A	GFM	1,000 100,00
428A	<u>HNM</u> ONM	1,000 100,00
428A	<u>HSS</u> OSM	1,000 100,00
430	<u>MB2</u>	<u>100,000</u>
430A	<u>MB2</u>	<u>100,000</u>
431	HPA	1,000 100,00
431A	<u>HPA</u> OPA	1,000 100,00
432	HPM	1,000 100,00
432A	<u>HPM</u> OPM	1,000 100,00

Dollar x respective CHI Seasonal Maximum total

Dollar x respective CHI Seasonal Maximum total

Dollar x respective CHI Seasonal Maximum total

Dollar x respective CHI Seasonal Maximum total

Dollar x respective CHI Seasonal Maximum total

Dollar x respective CHI Seasonal Maximum total

Dollar x respective CHI Seasonal Maximum total

Dollar x respective CHI Second Event Seasonal Maximum Cat-In-A-Boxtotal

Dollar x respective CHI Second Event Seasonal Maximum Cat-In-A-Boxtotal

Dollar x respective CHI Seasonal Cat-In-A-Box Value

Dollar x respective CHI Index Seasonal Cat-In-A-Box Value

Dollar x respective CHI Seasonal Maximum Cat-In-A-Box Value

Dollar x respective CHI Seasonal Maximum Cat-In-A-Box Value

~~Am. Option~~ **Eu. Option**
~~Am. Option~~ **Eu. Option**
~~Am. Option~~ **Eu. Option**
~~Am. Option~~ **Eu. Option**
~~Am. Option~~ **Eu. Option**
~~Am. Option~~ **Eu. Option**
~~Am. Option~~ **Eu. Option**
Futures
Eu. Option
Futures
~~Am. Option~~ **Eu. Option**
Futures
~~Am. Option~~ **Eu. Option**

Exercises into Financially Settled Futures
Exercises into Financially Settled Futures
Exercises into Financially Settled Futures
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Exercises into Financially Settled Futures

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Diminishing Balance Contract	Reporting Level	Spot Month Position Comprised of Futures and Deliveries	Spot Month Aggregate Into Futures Equivalent Leg (1)	Spot Month Aggregate Into Futures Equivalent Leg (2)

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Spot-Month

Spot-Month Aggregate Into Ratio Leg (1)	Spot-Month Aggregate Into Ratio Leg (2)	Spot-Month Accountability Level	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Initial Spot-Month Limit Effective Date
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	Second Spot-Month		
Spot-Month Limit (In Contract Units) Leg (1) / Leg (2)	Second Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Second Spot-Month Limit Effective Date	Single Month Aggregate Into Futures Equivalent Leg (1)

MG2

MF2

HM2

MR2

OAM

MX2

GF2

FM2

MG2

MF2

HM2

MR2

OAM

MX2

GF2

FM2

HSA HHA

HXA

FGM

HFA

HDA

HGA

HNA

HXA OXA

HAA AHA

HFA OFA

HAD

HGA OGA

FGM

HNA ONA

HSA OSA

HAA

HGM

HFM

HSS

HNM

HAM

HXM

GFM

HDM

HXM OXM

HAM MHA

HFM OFM

HDM

HGM OGM

GFM

HNM ONM

HSS OSM

MB2

MB2

HPA

HPA OPA

HPM

HPM OPM

Single Month

Single Month Aggregate Into Futures Equivalent Leg (2)	Single Month Aggregate Into Ratio Leg (1)	Single Month Aggregate Into Ratio-Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)
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Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	"Intra Crop Year Spread Allowanc	All Month Limit Aggregate Into Futures Equivalent Leg (1)	All Month Limit Aggregate Into Futures Equivalent Leg (2)

All Month

All Month Aggregate Into
Ratio Leg (1)

All Month Aggregate Into
Ratio Leg (2)

All Month Accountability
Level Leg (1) / Leg (2)

All Month Limit (In Net
Futures Equivalents) Leg
(1) / Leg (2)