

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday, June 3, 2024			
Product Exchange	CME Advisory# 24-133			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q3	3K1	3K1	3K1
	CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q3	3KW	3KW	3KW
	CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q3	3KP	3KP	3KP
	CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q3	3K2	3K2	3K2
	CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q3	3K3	3K3	3K3
	CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q3	33K	33K	33K
	CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q3	3K4	3K4	3K4
	CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q3	3K5	3K5	3K5
	CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q3	3K0	3K0	3K0
	CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS CDD Q3	3KQ	3KQ	3KQ
	CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q3	3KS	3KS	3KS
	CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q3	3K6	3K6	3K6
	CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q3	3K7	3K7	3K7
	CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q3	3G2	3G2	3G2
	CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q3	3G4	3G4	3G4
	CME European Seasonal Strip CAT Index Futures - LONDON CAT Q3	3G0	3G0	3G0
	CME European Seasonal Strip CAT Index Futures - PARIS CAT Q3	3G1	3G1	3G1
	Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q3	3G6	3G6	3G6
	CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q3	3K1	3K1	3K1
	CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q3	3KW	3KW	3KW
	CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q3	3KP	3KP	3KP
	CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q3	3K2	3K2	3K2
	CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q3	3K3	3K3	3K3
	CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q3	33K	33K	33K
	CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q3	3K4	3K4	3K4
	CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q3	3K5	3K5	3K5
	CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q3	3K0	3K0	3K0
	CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS CDD Q3	3KQ	3KQ	3KQ

	CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q3	3KS	3KS	3KS
	CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q3	3K6	3K6	3K6
	CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q3	3K7	3K7	3K7
	CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q3	3G2	3G2	3G2
	CME European Seasonal Strip CAT Index Options - ESSEN CAT Q3	3G4	3G4	3G4
	CME European Seasonal Strip CAT Index Options - LONDON CAT Q3	3G0	3G0	3G0
	CME European Seasonal Strip CAT Index Options - PARIS CAT Q3	3G1	3G1	3G1
	Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q3	3G6	3G6	3G6
Description	Weather quarterly strip futures and options			
Instrument Type	Futures/Options			
Regulatory Class	Futures			
Trading Venues	CME Globex & CME ClearPort			
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m. - 3:15 p.m. CT CME ClearPort: Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday-Thursday from 5:45 p.m. to 6:00 p.m. CT			
Product Size	20 index points Tokyo (3G6): 2,500 index points			
Series Listing Convention	1 quarterly strip			
Initial Contracts	Jul-24 – Sep-24 (Q3)			
Minimum Price Increment	1 Tokyo (3G6): 0.01			
Value Per Tick / Currency	20 x 1 = \$20.00 Amsterdam (3G2), Essen (3G4), Paris (3G1): 20 x 1 = €20 London (3G0): £20 Tokyo (3G6): 2,500 x 0.01 = 25¥			
Contract Multiplier (CVF)	20 Tokyo (3G6): 2,500			
Exercise Style	European			
Block Eligible / Minimum Block Quantity	Yes / 20			
Exercise Price Intervals and Listings	Dynamic strikes only at 1 index point increment Tokyo (3G6): Dynamic strikes only at 0.01 index point increment			
Termination of Trading	Trading terminates on the 2nd day after the contract month. If that is not a U.S. business day, trading terminates on the next U.S. business day. Amsterdam (3G2), Essen (3G4), London (3G0), Paris (3G1): Trading terminates on the 5th day after the contract month. If that is not a U.S. business day, trading terminates on the next U.S. business day.			

Final Settlement Increment	0.1 Amsterdam (3G2), Essen (3G4), London (3G0), Paris (3G1), Tokyo (3G6): 0.01					
Final Settlement Date	LTD					
Delivery	Financially settled					
Price Conventions	Clearing Price	Futures: 1529 Tokyo: 13.01 Options: 31 Tokyo: 2.19	Globex Price	1529 1301 31 219	MDP 3.0 Channel	316 316 317 317
	Clearing Strike	1529 Tokyo: 13.01	Globex Strike	1529 1301	Globex Strike Scale	2
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970
<p>Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.</p> <p>Pending All Relevant CFTC Regulatory Review Periods</p>						