



## Special Executive Report

S-7404

July 6, 2015

### Delisting of Certain Contract Months in CME US and European Monthly and Seasonal HDD/CDD Futures and Options Contracts

Earlier today, Chicago Mercantile Exchange Inc. (CME or Exchange) delisted from trading certain previously listed contract months for the CME US and European Monthly and Seasonal HDD/CDD futures and options contracts as set out in Exhibit 1. The contract months subject to this action have no open interest.

#### Exhibit 1

Contract/Chapter	CME Globex/ Clearing Code	Option Floor Code	Current Listing Cycle	Amended Listing Cycle	Permanent Delisting Date	Contract Months Delisted Monday, July 6, 2015
BALTIMORE CDD MONTHLY FUTURES 403	KV	-	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct	Jul – Oct 2015	3-Nov-15	April 2016 and subsequent months
BOSTON MONTHLY CDD FUTURES 403	KW					
DES MOINES MONTHLY CDD FUTURES 403	K9					
PHILIDELPHIA CDD FUTURES 403	K6					
PORTLAND MONTHLY CDD FUTURES 403	K7					

TUCSON MONTHLY CDD FUTURES 403	K8					
WASHINGTON REAGAN AIRPORT CDD MONTHLY FUTURES 403	AU					
BALTIMORE CDD SEASONAL MAY FUTURES 405	KVK					
BOSTON CDD SEASONAL MAY FUTURES 405	KWK					
DES MOINES CDD SEASONAL MAY FUTURES 405	K9K					
PHILADELPHIA COOLING SEASONAL STRIP FUTURES 405, 405A	K6N	26N	9 months of Aug, Sep, Oct	Aug – Oct 2015		August 2016 and subsequent months
PHILADELPHIA COOLING SEASONAL STRIP FUTURES 405, 405A	K6K	26K	15 months of Jun, Jul, Aug, Sep, Oct			June 2016 and subsequent months
PORTLAND CDD SEASONAL JUN FUTURES 405	K7M	-	12 months of Jul, Aug, Sep, Oct	Jul – Oct 2015		July 2016 and subsequent months
PORTLAND COOLING SEASONAL STRIP FUTURES 405, 405A	K7K	27K				
TUCSON COOLING SEASONAL STRIP FUTURES 405, 405A	K8K	28K	15 months of Jun, Jul, Aug, Sep, Oct			
WASHINGTON REAGAN INTL SEASONAL CDD FUTURES 405, 405A	AUK	96K		Sept – Oct, 2015		June 2016 and subsequent months

BOSTON MONTHLY HDD FUTURES 403	HW	-	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	Oct 2015 – Apr 2016	3-May-16	October 2016 and subsequent months
DES MOINES MONTHLY HDD FUTURES 403	H9					
HOUSTON MONTHLY HDD FUTURES 403	HR					
KANSAS CITY MONTHLY HDD FUTURES 403	HX					
PHILADELPHIA MONTHLY HDD FUTURES 403	H6					
PORTLAND MONTHLY HDD FUTURES 403	H7					
TUCSON MONTHLY HDD FUTURES 403	H8					
WASHINGTON REAGAN INTL MONTHLY HDD FUTURES 403	VU					
DES MOINES HDD SEASONAL NOV FUTURES 405	H9X					
BOSTON HDD SEASONAL NOV FUTURES 405	HWX	Dec 2015 – Apr 2016				
KANSAS CITY HDD SEASONAL NOV FUTURES 405	HXX					

<b>PHILADELPHIA HDD SEASONAL NOV FUTURES 405</b>	<b>H6X</b>				
<b>PORTLAND HDD SEASONAL NOV FUTURES 405</b>	<b>H7X</b>				
<b>PARIS HDD SEASONAL NOV FUTURES 407</b>	<b>D1X</b>	<b>15 months of Dec, Jan, Feb, Mar, Apr</b>		<b>6-May-16</b>	
<b>PARIS MONTHLY HDD FUTURES 406</b>	<b>D1</b>	<b>21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr</b>	<b>Oct 2015 – Apr 2016</b>		<b>October 2016 and subsequent months</b>

Questions regarding this Special Executive Report may be directed to Charles Piszczor, Director, Commodity Research & Product Development, at 312-930-4536, [Charles.Piszczor@cmegroup.com](mailto:Charles.Piszczor@cmegroup.com) or Russell Karas, Director, Energy Products BLM, at 212-299-2345, [Russell.Karas@cmegroup.com](mailto:Russell.Karas@cmegroup.com).