



Special Executive Report

S-7606R

March 14, 2016

Listing of CME Weather Futures and Options Contracts for Submission for Clearing via CME ClearPort

(This revised SER supersedes S-7606 dated March 4, 2016, to correct the current listing venues prior to March 20, 2016. No other changes have been made to the original SER.)

Effective Sunday, March 20, 2016 for trade date Monday, March 21, 2016, and pending all relevant regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) shall make the existing weather futures and options contracts provided in Table 1 below (the “Contracts”) available for submission for clearing via CME ClearPort.

The Exchange fees pertinent to the action described herein are provided in Appendix A.

CME ClearPort hours are: Sunday – Friday 6:00 p.m. – 5:00 p.m. (5:00 p.m. – 4:00 p.m. Chicago time CT) with a 60-minute break each day beginning at 5:00 p.m. (4:00 p.m. CT).

The weather futures contracts will continue to be listed for trading on the CME Globex electronic trading platform, and the weather options contracts will continue to be listed for trading on the CME trading floor.

Table 1

Contract Titles	Rulebook Chapter	Clearing Code	CME ClearPort Codes
Las Vegas CDD Index Futures & Options	403,403A	K0	K0
Las Vegas CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K0N	K0N

Las Vegas CDD May-Sept Seasonal Strip Futures & Options	405,405A	K0K	K0K
Las Vegas HDD Index Futures & Options	403,403A	H0	H0
Las Vegas HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H0Z	H0Z
Las Vegas HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H0X	H0X
New York CDD Index Futures & Options	403,403A	K4	K4
New York CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K4N	K4N
New York CDD May-Sept Seasonal Strip Futures & Options	405,405A	K4K	K4K
New York HDD Index Futures & Options	403,403A	H4	H4
New York HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H4Z	H4Z
New York HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H4X	H4X
Dallas CDD Index Futures & Options	403,403A	K5	K5
Dallas CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K5N	K5N
Dallas CDD May-Sept Seasonal Strip Futures & Options	405,405A	K5K	K5K
Dallas HDD Index Futures & Options	403,403A	H5	H5
Dallas HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H5Z	H5Z
Dallas HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H5X	H5X
Minneapolis CDD Index Futures & Options	403,403A	KQ	KQ

Minneapolis CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	KQN	KQN
Minneapolis CDD May-Sept Seasonal Strip Futures & Options	405,405A	KQK	KQK
Minneapolis HDD Index Futures & Options	403,403A	HQ	HQ
Minneapolis HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	HQZ	HQZ
Minneapolis HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	HQX	HQX
Chicago CDD Index Futures & Options	403,403A	K2	K2
Chicago CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K2N	K2N
Chicago CDD May-Sept Seasonal Strip Futures & Options	405,405A	K2K	K2K
Chicago HDD Index Futures & Options	403,403A	H2	H2
Chicago HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H2Z	H2Z
Chicago HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H2X	H2X
Atlanta CDD Index Futures & Options	403,403A	K1	K1
Atlanta CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K1N	K1N
Atlanta CDD May-Sept Seasonal Strip Futures & Options	405,405A	K1K	K1K
Atlanta HDD Index Futures & Options	403,403A	H1	H1
Atlanta HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H1Z	H1Z
Atlanta HDD Nov-Mar Seasonal Strip Futures	405,405A	H1X	H1X

& Options			
Cincinnati CDD Index Futures & Options	403,403A	K3	K3
Cincinnati CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	K3N	K3N
Cincinnati CDD May-Sept Seasonal Strip Futures & Options	405,405A	K3K	K3K
Cincinnati HDD Index Futures & Options	403,403A	H3	H3
Cincinnati HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	H3Z	H3Z
Cincinnati HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	H3X	H3X
London HDD Index Futures & Options	406,406A	D0	D0
London HDD Dec-Feb Seasonal Strip Futures & Options	407,407A	D0Z	D0Z
London HDD Nov-Mar Seasonal Strip Futures & Options	407,407A	D0X	D0X
London CDD Index Futures & Options	408,408A	G0	G0
London CDD Jul-Aug Seasonal Strip Futures & Options	409,409A	G0N	G0N
London CDD May-Sept Seasonal Strip Futures & Options	409,409A	G0K	G0K
Sacramento HDD Index Futures & Options	403,403A	HS	HS
Sacramento HDD Dec-Feb Seasonal Strip Futures & Options	405,405A	HSZ	HSZ
Sacramento HDD Nov-Mar Seasonal Strip Futures & Options	405,405A	HSX	HSX
Sacramento CDD Index Futures & Options	403,403A	KS	KS

Sacramento CDD Jul-Aug Seasonal Strip Futures & Options	405,405A	KSN	KSN
Sacramento CDD May-Sept Seasonal Strip Futures & Options	405,405A	KSK	KSK
Amsterdam HDD Index Futures & Options	406,406A	D2	D2
Amsterdam HDD Dec-Feb Seasonal Strip Futures & Options	407,407A	D2Z	D2Z
Amsterdam HDD Nov-Mar Seasonal Strip Futures & Options	407,407A	D2X	D2X
Amsterdam CDD Index Futures & Options	408,408A	G2	G2
Amsterdam CDD Jul-Aug Seasonal Strip Futures & Options	409,409A	G2N	G2N
Amsterdam CDD May-Sept Seasonal Strip Futures & Options	409,409A	G2K	G2K

Appendix A

Exchange Fees

	CLEARING Fut&Opt	CME CLEARPORT Fut&Opt	EFP/EFR/BLOCK SURCHARGE Fut&Opt
Individual Equity Members/Clearing Members/Rule 106.J Equity Member Firms/ Rule 106.I Members/Rule 106.S Member Approved Funds	\$0.02	\$0.13	\$0.44
Rule 106.D Lessees / Rule 106.F Employees	\$0.07	\$0.13	\$0.44
Rule 106.R Electronic Corporate Member	\$0.34	\$0.10	\$0.44
Rule 106.H and 106.N Firms	\$0.12	\$0.13	\$0.44
International Incentive Program (IIP) Participants			
International Volume Incentive Program (IVIP) Participants	\$0.12	\$0.13	\$0.44
Central Bank Incentive Program (CBIP) Participants			
Emerging Markets Bank Incentive Program (EMBIP) Participants			
Latin American Fund Manager Incentive Program (FMIP) Participants			
Latin American Proprietary Trading Incentive Program (LAPTIP) Participants	\$0.12	\$0.13	\$0.44
Latin American Commercial Incentive Program (LACIP)	\$0.16	\$0.38	\$0.44

Participants			
CTA/Hedge Fund Incentive Program Participants	\$0.16	\$0.38	\$0.44
CBOE Members	\$0.16	\$0.38	\$0.44
Members Trading Outside of Division	\$0.16	\$0.13	\$0.44
Customers of Member Firms (Non-Members)	\$0.16	\$0.38	\$0.44

Questions regarding this Special Executive Report may be directed to Michael Marano, Director, Energy BLM at 212-299-2387, Michael.Marano@cmegroup.com, or Charles Piszczor, Director, Commodity Research & Product Development, at 312-930-4536, Charles.Piszczor@cmegroup.com.

For media inquiries concerning this Special Executive Report, please contact CME Group Corporate Communications at 312-930-3434 or news@cmegroup.com.