

## Clearing: New Product Advisory Notice

Listing Date	Trade Date Monday, May 22, 2023			
Product Exchange	CME Advisory# 23-139			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	Boston HDD Index Futures	HW	HW	HY
	Boston HDD Nov-Mar Seasonal Strip Futures	HWX	HWX	HY
	Boston HDD Dec-Feb Seasonal Strip Futures	HWZ	HWZ	HY
	Boston CDD Index Futures	KW	KW	KY
	Boston CDD May-Sep Seasonal Strip Futures	KWK	KWK	KY
	Boston CDD Jul-Aug Seasonal Strip Futures	KWN	KWN	KY
	Burbank HDD Index Futures	LP	LP	LP
	Burbank HDD Nov-Mar Seasonal Strip Futures	LPX	LPX	LP
	Burbank HDD Dec-Feb Seasonal Strip Futures	LPZ	LPZ	LP
	Burbank CDD Index Futures	KP	KP	KP
	Burbank CDD May-Sep Seasonal Strip Futures	KPK	KPK	KP
	Burbank CDD Jul-Aug Seasonal Strip Futures	KPN	KPN	KP
	Houston HDD Index Futures	HR	HR	HT
	Houston HDD Nov-Mar Seasonal Strip Futures	HRX	HRX	HT
	Houston HDD Dec-Feb Seasonal Strip Futures	HRZ	HRZ	HT
	Houston CDD Index Futures	KR	KR	KT
	Houston CDD May-Sep Seasonal Strip Futures	KRK	KRK	KT
	Houston CDD Jul-Aug Seasonal Strip Futures	KRN	KRN	KT
	Philadelphia HDD Index Futures	H6	H6	HZ
	Philadelphia HDD Nov-Mar Seasonal Strip Futures	H6X	H6X	HZ
	Philadelphia HDD Dec-Feb Seasonal Strip Futures	H6Z	H6Z	HZ
	Philadelphia CDD Index Futures	K6	K6	KZ
	Philadelphia CDD May-Sep Seasonal Strip Futures	K6K	K6K	KZ
	Philadelphia CDD Jul-Aug Seasonal Strip Futures	K6N	K6N	KZ
	Paris HDD Index Futures	D1	D1	DJ
	Paris HDD Nov-Mar Seasonal Strip Futures	D1X	D1X	DJ
	Paris HDD Dec-Feb Seasonal Strip Futures	D1Z	D1Z	DJ
	Paris CAT Index Futures	G1	G1	GJ
	Paris CAT May-Sep Seasonal Strip Futures	G1K	G1K	GJ
	Paris CAT Jul-Aug Seasonal Strip Futures	G1N	G1N	GJ

	Essen HDD Index Futures	D4	D4	DT		
	Essen HDD Nov-Mar Seasonal Strip Futures	D4X	D4X	DT		
	Essen HDD Dec-Feb Seasonal Strip Futures	D4Z	D4Z	DT		
	Essen CAT Index Futures	G4	G4	GT		
	Essen CAT May-Sep Seasonal Strip Futures	G4K	G4K	GT		
	Essen CAT Jul-Aug Seasonal Strip Futures	G4N	G4N	GT		
<b>Description</b>	Weather futures and strips on Boston, Burbank, Houston, Philadelphia, Paris, and Essen					
<b>Instrument Type</b>	Futures					
<b>Regulatory Class</b>	Futures					
<b>Trading Venues</b>	CME Globex & CME ClearPort					
<b>Trading Hours</b>	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. – 6:00 p.m. CT					
<b>Product Size</b>	20 HDD, CDD, or CAT index points					
<b>Series Listing Convention</b>	CDD Index Futures: 21 monthly contracts of Apr, May, Jun, Jul, Aug, Sep, Oct CDD May Seasonal Strip Futures: 1 monthly contract of Sep CDD Jul Seasonal Strip Futures: 1 monthly contract of Aug HDD Index Futures: 21 monthly contracts of Oct, Nov, Dec, Jan, Feb, Mar, Apr HDD Nov Seasonal Strip Futures: 1 monthly contract of Mar HDD Dec Seasonal Strip Futures: 1 monthly contract of Feb CAT Index Futures: 21 monthly contracts of Apr, May, Jun, Jul, Aug, Sep, Oct CAT May Seasonal Strip Futures: 1 monthly contract of Sep CAT Jul Seasonal Strip Futures: 1 monthly contract of Aug					
<b>Initial Contracts</b>	CDD Index Futures: Jul-23 - Oct-23, Apr - 24-Oct-24, Apr-25 - Oct-25, Apr-26 - Jun-26 CDD May Seasonal Strip Futures: Sep-24 CDD Jul Seasonal Strip Futures: Aug-23 HDD Index Futures: Oct-23 – Apr-24, Oct-24 – Apr-25, Oct-25 – Apr-26 HDD Nov Seasonal Strip Futures: Mar-24 HDD Dec Seasonal Strip Futures: Feb-24 CAT Index Futures: Jul-23 - Oct-23, Apr-24 - Oct-24, Apr-25 - Oct-25, Apr-26 - Jun-26 CAT May Seasonal Strip Futures: Sep-24 CAT Jul Seasonal Strip Futures: Aug-23					
<b>Minimum Price Increment</b>	1					
<b>Value Per Tick / Currency</b>	US Cities: \$20 European Cities: €20					
<b>Contract Multiplier (CVF)</b>	20					
<b>Exercise Style</b>	n/a					
<b>Block Eligible / Minimum Block Quantity</b>	Yes / 20					
<b>Exercise Price Intervals and Listings</b>	n/a					



<b>Termination of Trading</b>	Trading terminates at 9:00 a.m. CT on the second business day after the contract month for U.S. cities. Trading terminates at 9:00 a.m. CT on the fifth business day after the contract month for European cities.					
<b>Final Settlement Increment</b>	US Cities: 0.1 European Cities: 0.01					
<b>Final Settlement Date</b>	LTD					
<b>Delivery</b>	Financially settled					
<b>Price Conventions</b>	<b>Clearing Price</b>	131	<b>Globex Price</b>	131	<b>MDP 3.0 Channel</b>	316
	<b>Clearing Strike</b>	N/A	<b>Globex Strike</b>	N/A	<b>Globex Strike Scale</b>	N/A
	<b>Clearing Fees</b>	(312) 648-5470	<b>Products &amp; Services</b>	(312) 930-1000	<b>Clearing House (Clearing Ops)</b>	(312) 207-2525
<b>Information Contacts</b>	<b>Global Command Center (Trading Ops)</b>	(800) 438-8616	<b>Risk Management Dept. (Performance Bond)</b>	(312) 648-3888	<b>Market Regulation</b>	(312) 341-7970