

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday, August 28, 2023			
Product Exchange	CME Advisory# 23-222			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	CME Degree Days Index Options - Boston CDD	KW	KW	KY
	CME Seasonal Strip Degree Days Index Options - Boston CDD May	KWK	KWK	KY
	CME Seasonal Strip Degree Days Index Options - Boston CDD Jul	KWN	KWN	KY
	CME Degree Days Index Options - Burbank CDD	KP	KP	KP
	CME Seasonal Strip Degree Days Index Options - Burbank CDD May	KPK	KPK	KP
	CME Seasonal Strip Degree Days Index Options - Burbank CDD Jul	KPN	KPN	KP
	CME Degree Days Index Options - Houston CDD	KR	KR	KT
	CME Seasonal Strip Degree Days Index Options - Houston CDD May	KRK	KRK	KT
	CME Seasonal Strip Degree Days Index Options - Houston CDD Jul	KRN	KRN	KT
	CME Degree Days Index Options - Philadelphia CDD	K6	K6	KZ
	CME Seasonal Strip Degree Days Index Options - Philadelphia CDD May	K6K	K6K	KZ
	CME Seasonal Strip Degree Days Index Options - Philadelphia CDD Jul	K6N	K6N	KZ
	CME European CAT Index Options - Paris CAT	G1	G1	GJ
	CME European Seasonal Strip CAT Options - Paris CAT May	G1K	G1K	GJ
	CME European Seasonal Strip CAT Options - Paris CAT Jul	G1N	G1N	GJ
	CME European CAT Index Options – Essen CAT	G4	G4	GT
	CME European Seasonal Strip CAT Options - Essen CAT May	G4K	G4K	GT
	CME European Seasonal Strip CAT Options - Essen CAT Jul	G4N	G4N	GT
Description	CDD Weather options and strip options on Boston, Burbank, Houston, Philadelphia CAT Weather options and strip options Paris, and Essen			
Instrument Type	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. – 6:00 p.m. CT			
Product Size	20 CDD or CAT index points			
Series Listing Convention	CDD Index Options: 21 monthly contracts of Apr, May, Jun, Jul, Aug, Sep, Oct CDD May Seasonal Strip Options: 1 monthly contract of Sep CDD Jul Seasonal Strip Options: 1 monthly contract of Aug CAT Index Options: 21 monthly contracts of Apr, May, Jun, Jul, Aug, Sep, Oct			

	CAT May Seasonal Strip Options: 1 monthly contract of Sep CAT Jul Seasonal Strip Options: 1 monthly contract of Aug					
Initial Contracts	CDD Index Options: Apr-24 - Oct-24, Apr-25 - Oct-25, Apr-26 - Oct-26 CDD May Seasonal Strip Options: Sep-24 CDD Jul Seasonal Strip Options: Aug-24 CAT Index Options: Apr-24 - Oct-24, Apr-25 - Oct-25, Apr-26 - Oct-26 CAT May Seasonal Strip Options: Sep-24 CAT Jul Seasonal Strip Options: Aug-24					
Minimum Price Increment	1					
Value Per Tick / Currency	U.S. Cities: \$20.00 European Cities: €20.00					
Contract Multiplier (CVF)	20					
Exercise Style	European					
Block Eligible / Minimum Block Quantity	Yes / 20					
Exercise Price Intervals and Listings	Dynamic strikes only at 1 index point increments.					
Termination of Trading	U.S. cities: Trading terminates at 9:00 a.m. CT on the second business day after the contract month. European cities: Trading terminates at 9:00 a.m. CT on the fifth business day after the contract month.					
Final Settlement Increment	U.S. cities: 0.1 European cities: 0.01					
Final Settlement Date	LTD					
Delivery	Physical-Exercises into Futures					
Price Conventions	Clearing Price	31	Globex Price	31	MDP 3.0 Channel	317
	Clearing Strike	1526	Globex Strike	1526	Globex Strike Scale	0
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
Please send any risk specific feedback regarding this product to NewProductMRM@cmegroup.com .						
Pending All Relevant CFTC Regulatory Review Periods						