

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday, July 15, 2024			
Product Exchange	CME Advisory# 24-170			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q4	4H1	4H1	4H1
	CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q4	4HW	4HW	4HW
	CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q4	4LP	4LP	4LP
	CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q4	4H2	4H2	4H2
	CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q4	4H3	4H3	4H3
	CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q4	4HR	4HR	4HR
	CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q4	4H4	4H4	4H4
	CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q4	4H5	4H5	4H5
	CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q4	4H0	4H0	4H0
	CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q4	4HQ	4HQ	4HQ
	CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q4	4HS	4HS	4HS
	CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q4	4H6	4H6	4H6
	CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q4	4H7	4H7	4H7
	CME European Seasonal Strip CAT Index Futures - AMSTERDAM HDD Q4	4D2	4D2	4D2
	CME European Seasonal Strip CAT Index Futures - ESSEN HDD Q4	4D4	4D4	4D4
	CME European Seasonal Strip CAT Index Futures - LONDON HDD Q4	4D0	4D0	4D0
	CME European Seasonal Strip CAT Index Futures - PARIS HDD Q4	4D1	4D1	4D1
	Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q4	4G6	4G6	4G6
	CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q4	4H1	4H1	4H1
	CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q4	4HW	4HW	4HW
	CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q4	4LP	4LP	4LP
	CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q4	4H2	4H2	4H2
	CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q4	4H3	4H3	4H3
	CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q4	4HR	4HR	4HR
	CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q4	4H4	4H4	4H4
	CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q4	4H5	4H5	4H5
	CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q4	4H0	4H0	4H0
	CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q4	4HQ	4HQ	4HQ

	CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q4	4HS	4HS	4HS
	CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q4	4H6	4H6	4H6
	CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q4	4H7	4H7	4H7
	CME European Seasonal Strip CAT Index Options - AMSTERDAM HDD Q4	4D2	4D2	4D2
	CME European Seasonal Strip CAT Index Options - ESSEN HDD Q4	4D4	4D4	4D4
	CME European Seasonal Strip CAT Index Options - LONDON HDD Q4	4D0	4D0	4D0
	CME European Seasonal Strip CAT Index Options - PARIS HDD Q4	4D1	4D1	4D1
	Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q4	4G6	4G6	4G6
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 (4G6): 2,500 index points			
Series Listing Convention	1 quarterly strip			
Initial Contracts	Oct-24 – Dec-24 (Q4)			
Minimum Price Increment	1 Tokyo (4G6): 0.01			
Value Per Tick / Currency	20 x 1 = \$20.00 Amsterdam (4D2), Essen (4D4), Paris (4D1): 20 x 1 = €20 London (4D0): £20 Tokyo (4G6): 2,500 x 0.01 = 25¥			
Contract Multiplier (CVF)	20 Tokyo (4G6): 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 (4G6): 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 (4D2), Essen (4D4), London (4D0), Paris (4D1): 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 (4D2), Essen (4D4), London (4D0), Paris (4D1), Tokyo (4G6): 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
Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.						
Pending All Relevant CFTC Regulatory Review Periods						