



Special Executive Report

DATE: May 13, 2024

SER#: 9373

SUBJECT: Initial Listing of One-Hundred and Forty-Four (144) Seasonal Strip Weather Futures and Options Contracts

Pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list one-hundred and forty-four (144) CME Seasonal Strip Index futures and options contracts (collectively, the "Contracts") for trading on the CME Globex electronic platform ("CME Globex") and for submission for clearing via CME ClearPort. There will be four (4) effective dates as set forth below.

- **Effective on Sunday, June 2 for trade date Monday, June 3, 2024:**
Eighteen (18) CME Seasonal Strip Index Futures contracts corresponding to Q3 and Eighteen (18) Options on CME Seasonal Strip Index Futures contracts corresponding to Q3.
- **Effective on Sunday, July 14 for trade date Monday, July 15, 2024:**
Eighteen (18) CME Seasonal Strip Index Futures contracts corresponding to Q4 and Eighteen (18) Options on CME Seasonal Strip Index Futures contracts corresponding to Q4.
- **Effective on Sunday, July 28 for trade date Monday, July 29, 2024:**
Eighteen (18) CME Seasonal Strip Index Futures contracts corresponding to Q1 and Eighteen (18) Options on CME Seasonal Strip Index Futures contracts corresponding to Q1.
- **Effective on Sunday, August 25 for trade date Monday, August 26, 2024:**
Eighteen (18) CME Seasonal Strip Index Futures contracts corresponding to Q2 and Eighteen (18) Options on CME Seasonal Strip Index Futures contracts corresponding to Q2.

Exhibit 1 summarizes the contract specifications. Applicable Exchange fees are provided in Exhibit 2.

Please send any risk specific feedback with regard to these products to NewProductMRM@cmegroup.com.

Inquiries regarding the aforementioned may be directed to:

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Exhibit 1 -- Contract Specifications

Contract Title/Rulebook Chapter/Commodity Code	Commodity Code	Rulebook Chapter
EFFECTIVE TRADE DATE MONDAY, JUNE 3, 2024		
CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q3	3K1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q3	3KW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q3	3KP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q3	3K2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q3	3K3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q3	33K	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q3	3K4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q3	3K5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q3	3K0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS CDD Q3	3KQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q3	3KS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q3	3K6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q3	3K7	405
CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q3	3G2	409
CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q3	3G4	409
CME European Seasonal Strip CAT Index Futures - LONDON CAT Q3	3G0	409
CME European Seasonal Strip CAT Index Futures - PARIS CAT Q3	3G1	409
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q3	3G6	412
CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q3	3K1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q3	3KW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q3	3KP	405A
CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q3	3K2	405A
CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q3	3K3	405A
CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q3	33K	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q3	3K4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q3	3K5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q3	3K0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS CDD Q3	3KQ	405A

CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q3	3KS	405A
CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q3	3K6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q3	3K7	405A
CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q3	3G2	409A
CME European Seasonal Strip CAT Index Options - ESSEN CAT Q3	3G4	409A
CME European Seasonal Strip CAT Index Options - LONDON CAT Q3	3G0	409A
CME European Seasonal Strip CAT Index Options - PARIS CAT Q3	3G1	409A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q3	3G6	412A

EFFECTIVE TRADE DATE MONDAY, JULY 15, 2024

CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q4	4H1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q4	4HW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q4	4LP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q4	4H2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q4	4H3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q4	4HR	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q4	4H4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q4	4H5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q4	4H0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q4	4HQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q4	4HS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q4	4H6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q4	4H7	405
CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q4	4D2	407
CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q4	4D4	407
CME European Seasonal Strip HDD Index Futures - LONDON HDD Q4	4D0	407
CME European Seasonal Strip HDD Index Futures - PARIS HDD Q4	4D1	407
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q4	4G6	412
CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q4	4H1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q4	4HW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q4	4LP	405A
CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q4	4H2	405A

CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q4	4H3	405A
CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q4	4HR	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q4	4H4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q4	4H5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q4	4H0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q4	4HQ	405A
CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q4	4HS	405A
CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q4	4H6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q4	4H7	405A
CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q4	4D2	407A
CME European Seasonal Strip HDD Index Options - ESSEN HDD Q4	4D4	407A
CME European Seasonal Strip HDD Index Options - LONDON HDD Q4	4D0	407A
CME European Seasonal Strip HDD Index Options - PARIS HDD Q4	4D1	407A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q4	4G6	412A

EFFECTIVE TRADE DATE MONDAY, JULY 29, 2024

CME Seasonal Strip Degree Days Index Futures - ATLANTA HDD Q1	1H1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON HDD Q1	1HW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK HDD Q1	1LP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO HDD Q1	1H2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI HDD Q1	1H3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON HDD Q1	1HR	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK HDD Q1	1H4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS HDD Q1	1H5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS HDD Q1	1H0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS HDD Q1	1HQ	405
CME Seasonal Strip Degree Days Index Futures - SACRAMENTO HDD Q1	1HS	405
CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA HDD Q1	1H6	405
CME Seasonal Strip Degree Days Index Futures - PORTLAND HDD Q1	1H7	405
CME European Seasonal Strip HDD Index Futures - AMSTERDAM HDD Q1	1D2	407
CME European Seasonal Strip HDD Index Futures - ESSEN HDD Q1	1D4	407
CME European Seasonal Strip HDD Index Futures - LONDON HDD Q1	1D0	407

CME European Seasonal Strip HDD Index Futures - PARIS HDD Q1	1D1	407
Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q1	1G6	412
CME Seasonal Strip Degree Days Index Options - ATLANTA HDD Q1	1H1	405A
CME Seasonal Strip Degree Days Index Options - BOSTON HDD Q1	1HW	405A
CME Seasonal Strip Degree Days Index Options - BURBANK HDD Q1	1LP	405A
CME Seasonal Strip Degree Days Index Options - CHICAGO HDD Q1	1H2	405A
CME Seasonal Strip Degree Days Index Options - CINCINNATI HDD Q1	1H3	405A
CME Seasonal Strip Degree Days Index Options - HOUSTON HDD Q1	1HR	405A
CME Seasonal Strip Degree Days Index Options - NEW YORK HDD Q1	1H4	405A
CME Seasonal Strip Degree Days Index Options - DALLAS HDD Q1	1H5	405A
CME Seasonal Strip Degree Days Index Options - LAS VEGAS HDD Q1	1H0	405A
CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS HDD Q1	1HQ	405A
CME Seasonal Strip Degree Days Index Options - SACRAMENTO HDD Q1	1HS	405A
CME Seasonal Strip Degree Days Index Options - PHILADELPHIA HDD Q1	1H6	405A
CME Seasonal Strip Degree Days Index Options - PORTLAND HDD Q1	1H7	405A
CME European Seasonal Strip HDD Index Options - AMSTERDAM HDD Q1	1D2	407A
CME European Seasonal Strip HDD Index Options - ESSEN HDD Q1	1D4	407A
CME European Seasonal Strip HDD Index Options - LONDON HDD Q1	1D0	407A
CME European Seasonal Strip HDD Index Options - PARIS HDD Q1	1D1	407A
Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q1	1G6	412A
EFFECTIVE TRADE DATE MONDAY, AUGUST 26, 2024		
CME Seasonal Strip Degree Days Index Futures - ATLANTA CDD Q2	2K1	405
CME Seasonal Strip Degree Days Index Futures - BOSTON CDD Q2	2KW	405
CME Seasonal Strip Degree Days Index Futures - BURBANK CDD Q2	2KP	405
CME Seasonal Strip Degree Days Index Futures - CHICAGO CDD Q2	2K2	405
CME Seasonal Strip Degree Days Index Futures - CINCINNATI CDD Q2	2K3	405
CME Seasonal Strip Degree Days Index Futures - HOUSTON CDD Q2	2KR	405
CME Seasonal Strip Degree Days Index Futures - NEW YORK CDD Q2	2K4	405
CME Seasonal Strip Degree Days Index Futures - DALLAS CDD Q2	2K5	405
CME Seasonal Strip Degree Days Index Futures - LAS VEGAS CDD Q2	2K0	405
CME Seasonal Strip Degree Days Index Futures - MINNEAPOLIS CDD Q2	2KQ	405

	CME Seasonal Strip Degree Days Index Futures - SACRAMENTO CDD Q2	2KS	405
	CME Seasonal Strip Degree Days Index Futures - PHILADELPHIA CDD Q2	2K6	405
	CME Seasonal Strip Degree Days Index Futures - PORTLAND CDD Q2	2K7	405
	CME European Seasonal Strip CAT Index Futures - AMSTERDAM CAT Q2	G22	409
	CME European Seasonal Strip CAT Index Futures - ESSEN CAT Q2	G42	409
	CME European Seasonal Strip CAT Index Futures - LONDON CAT Q2	G02	409
	CME European Seasonal Strip CAT Index Futures - PARIS CAT Q2	G12	409
	Pacific Rim Seasonal Strip Index Futures - TOKYO CAT Q2	G62	412
	CME Seasonal Strip Degree Days Index Options - ATLANTA CDD Q2	2K1	405A
	CME Seasonal Strip Degree Days Index Options - BOSTON CDD Q2	2KW	405A
	CME Seasonal Strip Degree Days Index Options - BURBANK CDD Q2	2KP	405A
	CME Seasonal Strip Degree Days Index Options - CHICAGO CDD Q2	2K2	405A
	CME Seasonal Strip Degree Days Index Options - CINCINNATI CDD Q2	2K3	405A
	CME Seasonal Strip Degree Days Index Options - HOUSTON CDD Q2	2KR	405A
	CME Seasonal Strip Degree Days Index Options - NEW YORK CDD Q2	2K4	405A
	CME Seasonal Strip Degree Days Index Options - DALLAS CDD Q2	2K5	405A
	CME Seasonal Strip Degree Days Index Options - LAS VEGAS CDD Q2	2K0	405A
	CME Seasonal Strip Degree Days Index Options - MINNEAPOLIS CDD Q2	2KQ	405A
	CME Seasonal Strip Degree Days Index Options - SACRAMENTO CDD Q2	2KS	405A
	CME Seasonal Strip Degree Days Index Options - PHILADELPHIA CDD Q2	2K6	405A
	CME Seasonal Strip Degree Days Index Options - PORTLAND CDD Q2	2K7	405A
	CME European Seasonal Strip CAT Index Options - AMSTERDAM CAT Q2	G22	409A
	CME European Seasonal Strip CAT Index Options - ESSEN CAT Q2	G42	409A
	CME European Seasonal Strip CAT Index Options - LONDON CAT Q2	G02	409A
	CME European Seasonal Strip CAT Index Options - PARIS CAT Q2	G12	409A
	Pacific Rim Seasonal Strip Index Options - TOKYO CAT Q2	G62	412A
Trading Unit	US Cities:	\$20 (US Dollars) times the respective Index	
	Amsterdam, Essen, Paris:	€20 (Euros) times the respective Index	
	London	£20 (British Pounds) times the respective Index	
	Tokyo:	¥2,500 (Japanese Yen) times the respective Index	
Listing Schedule	Q3:	1 Jul-Sep Strip	
	Q4:	1 Oct-Dec Strip	
	Q1:	1 Jan-Mar Strip	
	Q2:	1 Apr-Jun Strip	
Initial Listing	Q3:	Sep 2024	
	Q4:	Dec 2024	

	Q1:	Mar 2025
	Q2:	Jun 2025
<i>Trading and Clearing Hours</i>	CME Globex Pre-Open	Sunday – 4:00 p.m. – 5:00 p.m. Central Time/CT Monday – Thursday 4:45 p.m. – 5:00 p.m. CT
	CME Globex	Sunday - Friday 5:00 p.m. - 3:15 p.m. CT with daily trading halts 3:15 p.m. - 5:00 p.m.
	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
<i>Minimum Price Increments</i>	US Cities:	1 index point (= \$20 per contract)
	Amsterdam, Essen, Paris:	1 index point (=€20 per contract)
	London	1 index point (= £20 per contract)
	Tokyo:	0.01 index point (= ¥25 per contract)
<i>Termination of Trading</i>	Trading shall terminate for U.S. cities and Tokyo at 9:00 a.m. CT on the second Exchange Business Day after the futures contract month.	
	Trading shall terminate for European cities at 9:00 a.m. CT on the fifth Exchange Business Day after the futures contract month.	
	Options trading shall terminate on the same date and time as the underlying futures contract.	
<i>Settlement Type</i>	Futures	Financially Settled
	Options	Physically Settled – Exercise into Futures
<i>Futures Final Settlement</i>	All futures contracts remaining open at the termination of trading shall be settled using the respective CME Seasonal Strip Index reported by Speedwell Settlement Services Ltd. for that city for that contract period, using the methodology in effect on that date.	
<i>Options Exercise Procedure</i>	European Style	
<i>Options Strike Price Intervals</i>	US and European Cities:	Dynamically listed at intervals of 1 index point
	Tokyo:	Dynamically listed at intervals of .01 index point
<i>CME Globex Matching Algorithm</i>	F-FIFO (First-In, First Out)	
<i>Position Limits and Reportable Levels</i>	Single Month Accountability Level 10,000	Reportable Levels 25
<i>Block Trade Minimum Threshold and Reporting Window</i>	Minimum Threshold	20 contracts
	Reporting Window	15 minutes

Exhibit 2 - Exchange Fees

Membership Type	Venue/Transaction Type	Fee
Individual Members Clearing Members Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Members & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	CME Globex	\$0.85
	EFP	\$0.85
	EFR	\$0.85
	Block	\$0.85
	Delivery	\$0.50
	Exe Asn Future From	\$0.55
Rule 106.D Lessees Rule 106.F Employees	CME Globex	\$0.85
	EFP	\$0.85
	EFR	\$0.85
	Block	\$0.85
	Delivery	\$0.50
	Exe Asn Future From	\$0.55

Rule 106.R Electronic Corporate Members (For other than CME Globex - Non-Member rates apply)	CME Globex	\$0.85
Rule 106.H and 106.N Firms	CME Globex	\$0.85
	EFP	\$0.85
	EFR	\$0.85
	Block	\$0.85
	Delivery	\$0.50
	Exe Asn Future From	\$0.55
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	N/A
Latin American Fund Manager Incentive Program (FMIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	N/A
Members Trading Outside of Division (For other than CME Globex During ETH - Non-Member rates apply)	CME Globex During ETH Only	\$0.85
Non-Members	CME Globex	\$1.35
	EFP	\$1.35
	EFR	\$1.35
	Block	\$1.35
	Delivery	\$1.00
	Exe Asn Future From	\$1.05

Processing Fees	Fee
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.05
Facilitation Fee	\$0.40