



Advisory Notice

Clearing House

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TO: All Firm Personnel
Service Bureau Representatives
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: 04-29

DATE: February 24, 2004

SUBJECT: Weather Contracts Size Changes – Effective March 8, 2004

Pending expected Board of Directors' approval on March 3, 2004, effective **Monday, March 8, 2004**, the size of the existing weather futures and options contracts will be reduced to one-fifth the current value (from \$100 per degree day to \$20). Initially, this change would apply to only the Cooling Degree Days (Domestic CDD and European CAT) Monthly and Seasonal futures and options. The Domestic and European Heating Degree Days Monthly and Seasonal futures and options will be converted at a later date, sometime after the March or April 2004 contract expirations.

Any existing open interest would be multiplied times five. There would be no effect on strike prices, strike intervals and strike ranges, however.

If you have any questions regarding this notice, please contact Lisa Amato at 312.338.2654, or email lamato@cme.com.

Thank you.