



## Advisory Notice

Clearing House

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**TO:** Clearing Member Firm Personnel  
Service Bureau Representatives  
Independent Software Vendors

**FROM:** CME Clearing House

**ADVISORY #:** 04-57

**DATE:** April 6, 2004

**SUBJECT:** **Weather Contracts Size Changes – *Effective April 12, 2004***

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Effective **Monday, April 12, 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). This change applies to only the Heating Degree Days (Domestic HDD and European CAT) Monthly and Seasonal futures and options. The Domestic and European Cooling Degree Days were converted during March 2004.

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

If you have any questions regarding this notice, please contact Client Management at 312.338.2654. Thank you.