

Market Data Operations

June 18, 2008 Q2008-117	New Product Summary for Quote Vendors																																																																																			
Listing Date	Sunday, July 27, 2008 (trade date Monday, July 28, 2008)																																																																																			
Contract Name	U.S. Weather Cities Heating Degree Day (HDD) Monthly and Seasonal Strip Futures and Options and Weekly Futures and Options																																																																																			
Description	An extension of current weather monthly and seasonal futures and options on futures, to include HDD futures, options and seasonal strip futures and options, and weekly futures and options on the following cities: <u>U.S.</u> Colorado Springs Municipal Airport (WBAN 93037); Jacksonville International Airport (WBAN 13889) Los Angeles Downtown USC Campus (WBAN 93134); Little Rock Adams Field (WBAN 13963) Raleigh Durham International Airport (WBAN 13722); Washington Reagan National Airport (WBAN 13743)																																																																																			
Instrument Type	Futures and Options on Futures																																																																																			
Ticker Symbol(s)	<table><tr><th rowspan="2">City</th><th rowspan="2">Futures Monthly Code</th><th colspan="6">Seasonal Strips</th></tr><tr><th>Starting OCT</th><th>Starting NOV</th><th>Starting DEC</th><th>Starting JAN</th><th>Starting FEB</th><th>Starting MAR</th></tr><tr><td>Colorado Springs Municipal Airport</td><td>V3</td><td>V3V</td><td>V3X</td><td>V3Z</td><td>V3F</td><td>V3G</td><td>V3H</td></tr><tr><td>Jacksonville International Airport</td><td>VF</td><td>VFV</td><td>VFX</td><td>VFZ</td><td>VFF</td><td>VFG</td><td>VFH</td></tr><tr><td>Little Rock Adams Field</td><td>VG</td><td>VGW</td><td>VGX</td><td>VGZ</td><td>VGJ</td><td>VGG</td><td>VGH</td></tr><tr><td>Los Angeles Downtown USC Campus</td><td>VH</td><td>VHV</td><td>VHX</td><td>VHZ</td><td>VHF</td><td>VHG</td><td>VHH</td></tr><tr><td>Raleigh Durham International Airport</td><td>VK</td><td>VKV</td><td>VKX</td><td>VKZ</td><td>VKF</td><td>VKG</td><td>VKH</td></tr><tr><td>Washington Reagan National Airport</td><td>VU</td><td>VUV</td><td>VUX</td><td>VUZ</td><td>VUF</td><td>VUG</td><td>VUH</td></tr></table> <table><tr><th>City</th><th>Weekly Futures & Option Codes</th></tr><tr><td>Colorado Springs Municipal Airport</td><td>V31-V35</td></tr><tr><td>Jacksonville International Airport</td><td>VF1-VF5</td></tr><tr><td>Little Rock Adams Field</td><td>VG1-VG5</td></tr><tr><td>Los Angeles Downtown USC Campus</td><td>VH1-VH5</td></tr><tr><td>Raleigh Durham International Airport</td><td>VK1-VK5</td></tr><tr><td>Washington Reagan National Airport</td><td>VU1-VU5</td></tr></table>								City	Futures Monthly Code	Seasonal Strips						Starting OCT	Starting NOV	Starting DEC	Starting JAN	Starting FEB	Starting MAR	Colorado Springs Municipal Airport	V3	V3V	V3X	V3Z	V3F	V3G	V3H	Jacksonville International Airport	VF	VFV	VFX	VFZ	VFF	VFG	VFH	Little Rock Adams Field	VG	VGW	VGX	VGZ	VGJ	VGG	VGH	Los Angeles Downtown USC Campus	VH	VHV	VHX	VHZ	VHF	VHG	VHH	Raleigh Durham International Airport	VK	VKV	VKX	VKZ	VKF	VKG	VKH	Washington Reagan National Airport	VU	VUV	VUX	VUZ	VUF	VUG	VUH	City	Weekly Futures & Option Codes	Colorado Springs Municipal Airport	V31-V35	Jacksonville International Airport	VF1-VF5	Little Rock Adams Field	VG1-VG5	Los Angeles Downtown USC Campus	VH1-VH5	Raleigh Durham International Airport	VK1-VK5	Washington Reagan National Airport	VU1-VU5
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Trading Venue	Futures will trade on CME Globex [®] ; Options will trade via Open Outcry on the Trading Floor.																																																																																			
Contract Size	Monthly & Seasonal Futures and Options: \$20 times the respective Weekly Average Temperature index (number of degree days in the month); Weekly Futures & Options: \$1000 times the respective weekly average temperature index (average number of degrees for the week)																																																																																			
Trading Hours	Futures: Sunday 5:00 p.m. through 3:15 p.m. Friday; Options: Monday through Friday, 8:30 a.m. to 3:15 p.m. Central Time																																																																																			
Valid Contract Months	Monthly and Seasonal Contracts: October through March; Weeklies: Current week and following week																																																																																			
Initial Contract Months	Monthly and Seasonal Contracts: October through March; Weeklies: Weeks ending 8/01/08 and 8/08/08																																																																																			
Minimum Price Intervals and Value Per Tick	Monthly & Seasonal futures and options: 1 point = 1.00 Degree Day Index = \$20.00 Weekly futures & options: 1 point = \$1000																																																																																			

Termination of Trading	Futures: Trading will terminate at 9:00 a.m. Central Time on the first Exchange business day that is at least two calendar days after the futures contract month.		
	Options: Trading will terminate at 7:00 p.m. Central Time on the first Exchange business day that is at least two calendar days after the futures contract month.		
	Weekly Futures: Trading will terminate at 9:00 a.m. Central Time on the first business day that is at least two calendar days after the Friday of the defined calendar week.		
	Weekly Options: Trading will terminate at 7:00 p.m. Central Time on the first business day that is at least two calendar days after the Friday of the defined calendar week.		
Final Settlement Price	All futures contracts remaining open at the termination of trading will settle using the respective CME Degree Days Index reported by Earth Satellite Corporation for that city for that contract month.		
Exercise Style	European Style: An option may be exercised by the buyer only on the termination of trading day.		
Exercise Price Listings and Intervals	Exercise prices will be stated in terms of the respective CME Degree Days futures contract at intervals of 1 index point (e.g., 710, 711, 712, etc.) as follows:		
	Option Contract	HDD	CDD
	Options on CME Degree Days Index Futures	1 to 3200 Index points	1 to 1500 Index points
	Options on CME Seasonal Strip Degree Days Index Futures	1 to 16,000 Index points	1 to 7500 Index points
	Options on CME Weekly Average Temperature Index Futures	ATM (based on average temperature for the prior week) ± 20 index points in 1 point increments	

Price Conventions	Futures Trade Price	Option Strike Price	Option Premium	ITC Ticker Testing Date(s)/Time(s)	N/A
Actual Price	812.00	810.00	7.00	RLC Testing in CME Certification Environment	These products will be available for customer testing in the New Release environment on Wednesday, July 9, 2008.
ITC Transmission Format	0081200	008100	0000700		
ITC Fractional Indicator	2	2	2		
RLC Format	812.00	N/A	N/A	Market Data Platform Channel Information	Market data in ITC 2.1 format will be transmitted via MDP Channel 206 for futures and 3 for options. RLC market data will be transmitted via MDP Channel 13 .
Preferred Display	812.00	810.00	7.00		