

## Advisory Notice

Clearing House

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TO: All Firm Personnel  
Service Bureau Representatives  
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 04-19

DATE: June 18, 2004

SUBJECT: Additional Seasonal Weather Options – Additional Information – **Effective for Trade Date of Monday, June 21, 2004**

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### **REMINDER**

As a reminder, **effective Monday, June 21, 2004**, additional seasonal weather futures and options on futures contracts will be available for trading on Boston, Houston, Kansas City, Minneapolis and Sacramento Heating Degree Days and Cooling Degree Days.

### **OPTION STRIKE PRICE SEED VALUES**

Since options are launching on the same day as the futures, we are providing the following “seed” values from which to generate strike prices.

Seasonal City	Heating Degree Day (HDD)	Cooling Degree Day (CDD)
Boston	3872	684
Minneapolis - St. Paul	5478	655
Sacramento	1941	1009
Houston	1189	2248
Kansas City	3572	1165

### **TICKER CODES:**

Please note that these ticker codes apply to both futures and options.

Seasonal City	Heating Degree Day (HDD)	Cooling Degree Day (CDD)
Boston	A0	B0
Minneapolis - St. Paul	A2	B2
Sacramento	A4	B4

Houston	A5	B5
Kansas City	A9	B9

#### **TRADING HOURS/VENUES**

The Additional Seasonal Weather Futures will trade exclusively on GLOBEX®, during the hours of 5:00 p.m. – 3:15 p.m. (Central Daylight Time), next day.

The Additional Seasonal Weather Options contracts will trade exclusively in the NASDAQ-100 Options Pit 8:30 a.m. – 3:15 p.m. (CDT).

#### **BLOCK TRADING**

Both Futures and Options on the Additional Seasonal Weather Contracts will be eligible for Block Trading, with a minimum quantity of 20 contracts. Existing Block Trade reporting procedures apply.

#### **FOR FURTHER INFORMATION, CONTACT:**

cme.com Inquiries	Customer Service	(800) 331-3332
General Information:	Lisa Amato	(312) 338-2654
	Steve Mazur	(312) 930-2035
GLOBEX Information:	GLOBEX Control Center	(312) 456-2391
Performance Bond Information:	Risk Management Dept.	(312) 648-3888
Position Limits:	Ken Lovett	(312) 648-3259
Settlement/Delivery Information:	Morgan Culverhouse	(312) 930-2892

Thank you.