



## Advisory Notice

Clearing House

20 South Wacker Drive  
Chicago, IL 60606-7499  
www.cme.com

312/930.1000 *tel*  
312/466.4410 *fax*

TO: All Firm Personnel  
Service Bureau Representatives  
Independent Software Vendors

FROM: Clearing House Department

ADVISORY #: NP 05-09

DATE: May 19, 2005

SUBJECT: **Seven (7) New Weather Futures and Options on Futures Contracts Starting Sunday, June 19, 2005**

**Starting Sunday, June 19, 2005 (pending Board of Directors' approval)**, CME will begin trading seven new Weather Cities. The new U.S. listings will include Heating Degree Day (HDD) and Cooling Degree Day (CDD) on both Monthly and Seasonal futures and options on the following cities:

**Three new U.S. cities:**

- Baltimore
- Salt Lake City
- Detroit

The new European listings will include Heating Degree Day (HDD) and Cumulative Average Temperature (CAT) on both Monthly and Seasonal futures and options on the following cities:

**Four new European cities:**

- Essen
- Madrid
- Barcelona
- Rome

Product specifications are identical to the existing U.S. and European Cities. Commodity and Ticker Codes for the new listings are detailed below:

U.S. Cities	Monthly Futures		Monthly Options on Futures <sup>1</sup>		Seasonal Futures		Seasonal Options on Futures <sup>1</sup>	
	Comm. Code HDD/CDD	Ticker Symbol HDD/CDD	Comm. Code HDD/CDD	Ticker Symbol HDD/CDD	Comm. Code HDD/CDD	Ticker Symbol HDD/CDD	Comm. Code HDD/CDD	Ticker Symbol HDD/CDD
Baltimore	HV/KV	HV/KV	HV/KV	HV/KV	A3/BV	A3/BV	A3/BV	A3/BV
Salt Lake City	HU/KU	HU/KU	HU/KU	HU/KU	A7/B7	A7/B7	A7/B7	A7/B7
Detroit	HK/KK	HK/KK	HK/KK	HK/KK	A8/B8	A8/B8	A8/B8	A8/B8

European Cities	Monthly Futures		Monthly Options on Futures <sup>1</sup>		Seasonal Futures		Seasonal Options on Futures <sup>1</sup>	
	Comm. Code HDD/CAT	Ticker Symbol HDD/CAT	Comm. Code HDD/CAT	Ticker Symbol HDD/CAT	Comm. Code HDD/CAT	Ticker Symbol HDD/CAT	Comm. Code HDD/CAT	Ticker Symbol HDD/CAT
Essen	D4/G4	D4/G4	D4/G4	D4/G4	P4/V4	P4/V4	P4/V4	P4/V4
Madrid	DQ/GQ	DQ/GQ	DQ/GQ	DQ/GQ	PL/VL	PL/VL	PL/VL	PL/VL
Barcelona	D8/G8	D8/G8	D8/G8	D8/G8	P8/V8	P8/V8	P8/V8	P8/V8
Rome	D9/G9	D9/G9	D9/G9	D9/G9	P9/V9	P9/V9	P9/V9	P9/V9

If you have any questions regarding this notice, please contact Laura Sutor at 312.648.5480, email [lsutor@cme.com](mailto:lsutor@cme.com), or Lisa Amato at 312.338.2654, email [lamato@cme.com](mailto:lamato@cme.com).  
Thank you.

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<sup>1</sup> Weather Options are traded exclusively in the NASDAQ-100 Options pit. Options trading hours are 8:30 a.m. – 3:15 p.m.