



Special Executive Report

S-7397R

June 23, 2015

Listing of Additional CME US and European HDD/CDD and CAT Seasonal Strip Futures on the CME Globex Trading Platform

This revised SER supersedes S-7397 dated June 15, 2015, to clarify that options on these contracts will continue to be available for trading on the trading floor.

Effective Sunday, June 28, 2015 for trade date Monday, June 29, 2015, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (CME or Exchange) will list additional HDD/CDD and CAT Seasonal Strip Futures on the CME Globex trading platform. (See below for detailed list of products.)

The contract titles, rule chapters, clearing codes, CME Globex codes and CME Globex listing schedules are presented in Exhibit 1.

Exhibit 1

Cooling Degree Days Strips: July - August

Contract Titles	Location	Rule Chapter	Clearing Code	CME Globex Code	CME Globex Listing Schedule
CME Seasonal Strip Degree Days Index Futures	Atlanta Hartsfield International Airport (WBAN 13874)	405	K1N	K1N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Chicago O'Hare International Airport (WBAN 94846)	405	K2N	K2N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)	405	K3N	K3N	1 month of Aug

CME Seasonal Strip Degree Days Index Futures	Dallas – Ft. Worth International Airport (WBAN 03927)	405	K5N	K5N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Las Vegas McCarran International Airport (WBAN 23169)	405	K0N	K0N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Minneapolis-St. Paul International Airport (WBAN 14922)	405	KQN	KQN	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	New York La Guardia Airport (WBAN 14732)	405	K4N	K4N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Philadelphia International Airport (WBAN 13739)	405	K6N	K6N	1 month of Aug
CME Seasonal Strip Degree Days Index Futures	Sacramento Executive Airport (WBAN 23232)	405	KSN	KSN	1 month of Aug
CME European Seasonal CAT Strip Index Futures	Amsterdam-Schiphol, Netherlands (WMO 06240)	409	G2N	G2N	1 month of Aug
CME European Seasonal CAT Strip Index Futures	London-Heathrow, United Kingdom (WMO 03772)	409	G0N	G0N	1 month of Aug

Cooling Degree Days Strips: June - August

Contract Titles	Location	Rule Chapter	Clearing Code	CME Globex Code	CME Globex Listing Schedule
------------------------	-----------------	---------------------	----------------------	------------------------	------------------------------------

CME Seasonal Strip Degree Days Index Futures	Portland International Airport (WBAN 24229)	405	K7M	K7M	1 month of Jul, Aug
--	---	-----	-----	-----	---------------------

Heating Degree Days Strips: December – February

Contract Titles	Location	Rule Chapter	Clearing Code	CME Globex Code	CME Globex Listing Schedule
CME Seasonal Strip Degree Days Index Futures	Atlanta Hartsfield International Airport (WBAN 13874)	405	H1Z	H1Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Chicago O'Hare International Airport (WBAN 94846)	405	H2Z	H2Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)	405	H3Z	H3Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Dallas – Ft. Worth International Airport (WBAN 03927)	405	H5Z	H5Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Las Vegas McCarran International Airport (WBAN 23169)	405	H0Z	H0Z	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	Minneapolis-St. Paul International Airport (WBAN 14922)	405	HQZ	HQZ	1 month of Feb
CME Seasonal Strip Degree Days Index Futures	New York La Guardia Airport (WBAN 14732)	405	H4Z	H4Z	1 month of Feb

CME Seasonal Strip Degree Days Index Futures	Sacramento Executive Airport (WBAN 23232)	405	HSZ	HSZ	1 month of Feb
CME European Seasonal Strip HDD Index Futures	Amsterdam-Schiphol, Netherlands (WMO 06240)	407	D2Z	D2Z	1 month of Feb
CME European Seasonal Strip HDD Index Futures	London-Heathrow, United Kingdom (WMO 03772)	407	D0Z	D0Z	1 month of Feb

The CME Globex trading hours are: Sunday – Friday 5:00 p.m. – 3:15 p.m. with daily trading halts 3:15 p.m. – 5:00 p.m.

CME Rule 588.H. - Non-Reviewable Range Table

(additions are underscored)

	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
<u>Temperature (CME)</u>				
<u>U.S. Cooling and Heating (Monthly and Seasonal)</u>				
<u>Atlanta</u>	<u>K1N,H1Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Chicago</u>	<u>K2N,H2Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Cincinnati</u>	<u>K3N,H3Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Dallas</u>	<u>K5N,H5Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Las Vegas</u>	<u>K0N,H0Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Minneapolis</u>	<u>KQN,HQZ</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>New York</u>	<u>K4N,H4Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Philadelphia</u>	<u>K6N</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Portland</u>	<u>K7M</u>	<u>25.00 index</u>	<u>25</u>	<u>25</u>

		<u>points</u>		
<u>Sacramento</u>	<u>KSN.HSZ</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Europe Heating and Cumulative Average Temperatures (Monthly and Seasonal)</u>				
<u>London</u>	<u>G0N.D0Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>
<u>Amsterdam</u>	<u>G2N.D2Z</u>	<u>25.00 index points</u>	<u>25</u>	<u>25</u>

Exchange Fees:

Membership Type	Clearing Fee ¹	CME Globex Fee	All In Fee
Individual Equity Members/Clearing Members/Rule 106.J Equity Member Firms/Rule 106.I Members/Rule 106.S Member Approved Funds	\$0.02	\$0.125	\$0.145
Rule 106.D Lessees / Rule 106.F Employees	\$0.07	\$0.125	\$0.195
Rule 106.R Electronic Corporate Member - Holding Member	\$0.34	\$0.10	\$0.44
Rule 106.H and 106.N Firms	\$0.12	\$0.125	\$0.245
International Incentive Program (IIP) and International Volume Incentive Program (IVIP) Participants	\$0.12	\$0.125	\$0.245
Asian Incentive Program (AIP), Central Bank Incentive Program (CBIP), Emerging Markets Bank Incentive Program (EMBIP), Latin American Fund Manager Incentive Program (FMIP), Latin American Proprietary Trading Incentive Program (LAPTIP) Participants	\$0.12	\$0.125	\$0.245
CME Electronic Incentive Program (CEIP) Participants	\$0.39	\$0.10	\$0.49
Latin American Commercial Incentive Program (LACIP) Participants	\$0.16	\$0.375	\$0.535
CTA/Hedge Fund Incentive Program Participants	\$0.16	\$0.375	\$0.535
CBOE Members (reduced for S&P Index & E-mini S&P only)	\$0.16	\$0.375	\$0.535
Customers of Member Firms (Non-Members)	\$0.16	\$0.375	\$0.535

¹ Clearing Fee applies to Pit Trades, Pit Spreads, Give Ups, Electronic Trades, Electronic Spreads, Exercise, Assignment, Delivery, Future from Exercise and Future from Assignment transaction types.

Other CME Processing Fees	Rate
EFP Surcharge	\$0.44
Block Trade Surcharge	\$0.44
106.D Lessee/106.H Brokerage	\$0.13
106.F Employee Brokerage	\$0.13
Floor / "New" Brokerage	\$0.04

Position Adjustments/Position Transfers	\$0.10
Give-Up Surcharge	\$0.05
Exercise/Assignment Surcharge	\$0.05
Facilitation Fee	\$0.20

Questions regarding this Special Executive Report may be directed to Charles Piszczor, Director, Commodity Research & Product Development, at 312-930-4536, Charles.Piszczor@cmegroup.com or Russell Karas, Director, Energy Products BLM, at 212-299-2345, Russell.Karas@cmegroup.com.