



Special Executive Report

S-6952

December 10, 2013

Expansion of Listing Schedules for Weather Futures & Options Contracts

Effective Sunday, December 29, 2013 for trade date Monday, December 30, 2013, and pending all relevant CFTC regulatory review periods, the Chicago Mercantile Exchange, Inc. (CME or Exchange) will expand the listing schedules of the European weather futures and options contracts. The product titles, rulebook chapters, trading and clearing codes, and amended listing schedules are set forth below.

Product Title/Rulebook chapters:

CME European HDD Index Futures - Chapter 406
Options on CME European HDD Index Futures - Chapter 406A
CME European Seasonal Strip HDD Index Futures - Chapter 407
Options on CME European Seasonal Strip HDD Index Futures - Chapter 407A
CME European CAT Index Futures - Chapter 408
Options on CME European CAT Index Futures - Chapter 408A
CME European Seasonal CAT Strip Index Futures - Chapter 409
Options on CME European Seasonal Strip CAT Index Futures - Chapter 409A

Clearing/CME Globex Codes:

Monthly Heating Degree Day & Cumulative Average Temperature Table -

European HDD

	City Code	Oct	Nov	Dec	Jan	Feb	Mar	Apr
London	D0	D0V	D0X	D0Z	D0F	D0G	D0H	D0J
Paris	D1	D1V	D1X	D1Z	D1F	D1G	D1H	D1J
Amsterdam	D2	D2V	D2X	D2Z	D2F	D2G	D2H	D2J
Berlin	D3	D3V	D3X	D3Z	D3F	D3G	D3H	D3J
Essen	D4	D4V	D4X	D4Z	D4F	D4G	D4H	D4J
Stockholm	D5	D5V	D5X	D5Z	D5F	D5G	D5H	D5J
Rome	D9	D9V	D9X	D9Z	D9F	D9G	D9H	D9J
Madrid	DQ	DQV	DQX	DQZ	DQF	DQG	DQH	DQJ
Barcelona	D8	D8V	D8X	D8Z	D8F	D8G	D8H	D8J
Oslo-Blindern	D6	D6V	D6X	D6Z	D6F	D6G	D6H	D6J
Prague	D7	D7V	D7X	D7Z	D7F	D7G	D7H	D7J

European CAT

	City Code	Apr	May	Jun	Jul	Aug	Sep	Oct
London	G0	G0J	G0K	G0M	G0N	G0Q	G0U	G0V
Paris	G1	G1J	G1K	G1M	G1N	G1Q	G1U	G1V
Amsterdam	G2	G2J	G2K	G2M	G2N	G2Q	G2U	G2V
Berlin	G3	G3J	G3K	G3M	G3N	G3Q	G3U	G3V
Essen	G4	G4J	G4K	G4M	G4N	G4Q	G4U	G4V
Stockholm	G5	G5J	G5K	G5M	G5N	G5Q	G5U	G5V
Rome	G9	G9J	G9K	G9M	G9N	G9Q	G9U	G9V
Madrid	GQ	GQJ	GQK	GQM	GQN	GQQ	GQU	GQV
Barcelona	G8	G8J	G8K	G8M	G8N	G8Q	G8U	G8V
Oslo-Blindern	HL	HLJ	HLK	HLM	HLN	HLQ	HLU	HLV
Prague	B7	B7J	B7K	B7M	B7N	B7Q	B7U	B7V

Seasonal HDD & CAT Table -

London (D0) HDD Strip								Stockholm (D5) HDD Strip							
Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr	Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr
Oct		D0VX	D0VZ	D0VF	D0VG	D0VH	D0VJ	Oct		D5VX	D5VZ	D5VF	D5VG	D5VH	D5VJ
Nov			D0XZ	D0XF	D0XG	D0XH	D0XJ	Nov			D5XZ	D5XF	D5XG	D5XH	D0XJ
Dec				D0ZF	D0ZG	D0ZH	D0ZJ	Dec				D5ZF	D5ZG	D5ZH	D5ZJ
Jan					D0FG	D0FH	D0FJ	Jan					D5FG	D5FH	D5FJ
Feb						D0GH	D0GJ	Feb						D5GH	D5GJ
Mar							D0HJ	Mar							D5HJ
Paris (D1) HDD Strip								Rome (D9) HDD Strip							
Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr	Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr
Oct		D1VX	D1VZ	D1VF	D1VG	D1VH	D1VJ	Oct		D9VX	D9VZ	D9VF	D9VG	D9VH	D9VJ
Nov			D1XZ	D1XF	D1XG	D1XH	D1XJ	Nov			D9XZ	D9XF	D9XG	D9XH	D9XJ
Dec				D1ZF	D1ZG	D1ZH	D1ZJ	Dec				D9ZF	D9ZG	D9ZH	D9ZJ
Jan					D1FG	D1FH	D1FJ	Jan					D9FG	D9FH	D9FJ
Feb						D1GH	D1GJ	Feb						D9GH	D9GJ
Mar							D1HJ	Mar							D9HJ
Amsterdam (D2) HDD Strip								Madrid (DQ) HDD Strip							
Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr	Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr
Oct		D2VX	D2VZ	D2VF	D2VG	D2VH	D2VJ	Oct		DQVX	DQVZ	DQVF	DQVG	DQVH	DQVJ
Nov			D2XZ	D2XF	D2XG	D2XH	D2XJ	Nov			DQXZ	DQXF	DQXG	DQXH	DQXJ
Dec				D2ZF	D2ZG	D2ZH	D2ZJ	Dec				DQZF	DQZG	DQZH	DQZJ
Jan					D2FG	D2FH	D2FJ	Jan					DQFG	DQFH	DQFJ
Feb						D2GH	D2GJ	Feb						DQGH	DQGJ
Mar							D2HJ	Mar							DQHJ
Berlin (D3) HDD Strip								Barcelona (D8) HDD Strip							
Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr	Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr
Oct		D3VX	D3VZ	D3VF	D3VG	D3VH	D3VJ	Oct		D8VX	D8VZ	D8VF	D8VG	D8VH	D8VJ
Nov			D3XZ	D3XF	D3XG	D3XH	D3XJ	Nov			D8XZ	D8XF	D8XG	D8XH	D8XJ
Dec				D3ZF	D3ZG	D3ZH	D3ZJ	Dec				D8ZF	D8ZG	D8ZH	D8ZJ
Jan					D3FG	D3FH	D3FJ	Jan					D8FG	D8FH	D8FJ
Feb						D3GH	D3GJ	Feb						D8GH	D8GJ
Mar							D3HJ	Mar							D8HJ
Essen (D4) HDD Strip								Oslo-Blindern (D6) HDD Strip							
Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr	Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr
Oct		D4VX	D4VZ	D4VF	D4VG	D4VH	D4VJ	Oct		D6VX	D6VZ	D6VF	D6VG	D6VH	D6VJ
Nov			D4XZ	D4XF	D4XG	D4XH	D4XJ	Nov			D6XZ	D6XF	D6XG	D6XH	D6XJ
Dec				D4ZF	D4ZG	D4ZH	D4ZJ	Dec				D6ZF	D6ZG	D6ZH	D6ZJ
Jan					D4FG	D4FH	D4FJ	Jan					D6FG	D6FH	D6FJ
Feb						D4GH	D4GJ	Feb						D6GH	D6GJ
Mar							D4HJ	Mar							D6HJ
								Prague (D7) HDD Strip							
Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr	Start	End Oct	End Nov	End Dec	End Jan	End Feb	End Mar	End Apr
Oct								Oct		D7VX	D7VZ	D7VF	D7VG	D7VH	D7VJ
Nov								Nov			D7XZ	D7XF	D7XG	D7XH	D7XJ
Dec								Dec				D7ZF	D7ZG	D7ZH	D7ZJ
Jan								Jan					D7FG	D7FH	D7FJ
Feb								Feb						D7GH	D7GJ
Mar								Mar							D7HJ

London (G0) CAT Strip								Stockholm (G5) CAT Strip							
Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct	Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct
Apr		G0JK	G0JM	G0JN	G0JQ	G0JU	G0JV	Apr		G5JK	G5JM	G5JN	G5JQ	G5JU	G5JV
May			G0KM	G0KN	G0KQ	G0KU	G0KV	May			G5KM	G5KN	G5KQ	G5KU	G5KV
Jun				G0MN	G0MQ	G0MU	G0MV	Jun				G5MN	G5MQ	G5MU	G5MV
Jul					G0NQ	G0NU	G0NV	Jul					G5NQ	G5NU	G5NV
Aug						G0QU	G0QV	Aug						G5QU	G5QV
Sep							G0UV	Sep							G5UV
Paris (G1) CAT Strip								Rome (G9) CAT Strip							
Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct	Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct
Apr		G1JK	G1JM	G1JN	G1JQ	G1JU	G1JV	Apr		G9JK	G9JM	G9JN	G9JQ	G9JU	G9JV
May			G1KM	G1KN	G1KQ	G1KU	G1KV	May			G9KM	G9KN	G9KQ	G9KU	G9KV
Jun				G1MN	G1MQ	G1MU	G1MV	Jun				G9MN	G9MQ	G9MU	G9MV
Jul					G1NQ	G1NU	G1NV	Jul					G9NQ	G9NU	G9NV
Aug						G1QU	G1QV	Aug						G9QU	G9QV
Sep							G1UV	Sep							G9UV
Amsterdam (G2) CAT Strip								Madrid (GQ) CAT Strip							
Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct	Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct
Apr		G2JK	G2JM	G2JN	G2JQ	G2JU	G2JV	Apr		GQJK	GQJM	GQJN	GQJQ	GQJU	GQJV
May			G2KM	G2KN	G2KQ	G2KU	G2KV	May			GQKM	GQKN	GQKQ	GQKU	GQKV
Jun				G2MN	G2MQ	G2MU	G2MV	Jun				GQMN	GQMQ	GQMU	GQMV
Jul					G2NQ	G2NU	G2NV	Jul					GQNQ	GQNU	GQNV
Aug						G2QU	G2QV	Aug						G2QU	G2QV
Sep							G2UV	Sep							G2UV
Berlin (G3) CAT Strip								Barcelona (G8) CAT Strip							
Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct	Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct
Apr		G3JK	G3JM	G3JN	G3JQ	G3JU	G3JV	Apr		G8JK	G8JM	G8JN	G8JQ	G8JU	G8JV
May			G3KM	G3KN	G3KQ	G3KU	G3KV	May			G8KM	G8KN	G8KQ	G8KU	G8KV
Jun				G3MN	G3MQ	G3MU	G3MV	Jun				G8MN	G8MQ	G8MU	G8MV
Jul					G3NQ	G3NU	G3NV	Jul					G8NQ	G8NU	G8NV
Aug						G3QU	G3QV	Aug						G8QU	G8QV
Sep							G3UV	Sep							G8UV
Essen (G4) CAT Strip								Oslo-Blindern (HL) CAT Strip							
Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct	Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct
Apr		G4JK	G4JM	G4JN	G4JQ	G4JU	G4JV	Apr		HLJK	HLJM	HLJN	HLJQ	HLJU	HLJV
May			G4KM	G4KN	G4KQ	G4KU	G4KV	May			HLKM	HLKN	HLKQ	HLKU	HLKV
Jun				G4MN	G4MQ	G4MU	G4MV	Jun				HLMN	HLMQ	HLMU	HLMV
Jul					G4NQ	G4NU	G4NV	Jul					HLNQ	HLNU	HLNV
Aug						G4QU	G4QV	Aug						HLQU	HLQV
Sep							G4UV	Sep							HLUV
								Prague (B7) CAT Strip							
								Start	End Apr	End May	End Jun	End Jul	End Aug	End Sep	End Oct
								Apr		B7JK	B7JM	B7JN	B7JQ	B7JU	B7JV
								May			B7KM	B7KN	B7KQ	B7KU	B7KV
								Jun				B7MN	B7MQ	B7MU	B7MV
								Jul					B7NQ	B7NU	B7NV
								Aug						B7QU	B7QV
								Sep							B7UV

Current Listing Schedule:

The current listing schedule is for one (1) year.

Current Heating Degree Day monthly and seasonal contracts run from October 2013 - April 2014 and the Cumulative Average Temperature monthly and seasonal contracts run from April 2014 - October 2014.

Amended Listing Schedule:

The amended listing schedule will now list out three (3) years.

Heating Degree Day will be expanded to include the following monthly and seasonal contracts October – April 2014/2015 and October – April 2015/2016.

Cumulative Average Temperature will expand to include the following monthly and seasonal contracts April – October 2015 and April – October 2016.

The futures contracts are available for trading on CME Globex and the options contracts are available for trading on the CME trading floor. The futures and options contracts are also available for submission as a block trade.

Questions regarding this Special Executive Report may be directed to Heidi Centola, Manager, Ag and Alternative Investment Products at 312-930-1308, Heidi.Centola@cmegroup.com or Charles Piszczor, Director, Commodity Research & Product Development, at 312-930-4536, Charles.Piszczor@cmegroup.com.

For media inquiries concerning this Special Executive Report, please contact CME Group Corporate Communications at 312-930-3434 or news@cmegroup.com.