



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

312/930.1000 tel
312/466.4410 fax

Special Executive Report

S-4288

June 17, 2005

CME WEATHER CONTRACTS ADD ADDITIONAL US & EUROPEAN SITES FOR TRADING

Effective Sunday, June 19, 2005, the Exchange will add three US and four European cities for trading.

The additional sites are underlined.

CME Degree Days Index Futures

40301. COMMODITY SPECIFICATIONS

(Prior Language Unchanged)

Listing Cities and Corresponding Automated Weather Stations

Atlanta Hartsfield International Airport (WBAN 13874)
Baltimore/Washington International Airport (WBAN 93721)
Boston Logan International Airport (WBAN 14739)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
Dallas – Ft. Worth International Airport (WBAN 03927)
Des Moines International Airport (WBAN 14933)
Detroit Metropolitan Airport (WBAN 94847)
Houston Bush Intercontinental Airport (WBAN 12960)
Kansas City International Airport (WBAN 03947)
Las Vegas McCarran International Airport (WBAN 23169)
Minneapolis-St. Paul International Airport (WBAN 14922)
New York La Guardia Airport (WBAN 14732)
Philadelphia International Airport (WBAN 13739)
Portland International Airport (WBAN 24229)
Sacramento Executive Airport (WBAN 23232)
Salt Lake City International Airport (WBAN 24127)
Tucson International Airport (WBAN 23160)

(Remainder of Rule Unchanged)

CME Seasonal Degree Days Index Futures

40501. COMMODITY SPECIFICATIONS

(Prior Language Unchanged)

Listing Cities and Corresponding Automated Weather Stations

Atlanta Hartsfield International Airport (WBAN 13874)
Baltimore/Washington International Airport (WBAN 93721)
Boston Logan International Airport (WBAN 14739)
Chicago O'Hare International Airport (WBAN 94846)
Cincinnati-Northern Kentucky (Covington) Airport (WBAN 93814)
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Salt Lake City International Airport (WBAN 24127)
Tucson International Airport (WBAN 23160)

(Remainder of Rule Unchanged)

CME European HDD Index Futures

40601. COMMODITY SPECIFICATIONS

1. Heating Degree Days (HDD)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Barcelona Prat De Llobregat Aeropuerto, Spain (WMO 08181): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Berlin-Tempelhof, Germany (WMO 10384): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- Essen, Germany (WMO 10410): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin
- Madrid Barajas Aeropuerto, Spain (WMO 08221): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin

- Paris-Orly, France (WMO 07149): Between 0600 UTC the current day and 0559 UTC the following day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Rome Ciampino, Italy (WMO 16239): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Stockholm-Observatoriet, Sweden (WMO 02485): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin

(Remainder of Rule Unchanged)

CME European Seasonal HDD Index Futures

40701. COMMODITY SPECIFICATIONS

1. Heating Degree Days (HDD)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
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- Berlin-Tempelhof, Germany (WMO 10384): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
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- Stockholm-Observatoriet, Sweden (WMO 02485): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin

(Remainder of Rule Unchanged)

CME European CAT Index Futures

40801. COMMODITY SPECIFICATIONS

1. Cumulative Average Temperature (CAT)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Barcelona Prat De Llobregat Aeropuerto, Spain (WMO 08181): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Berlin-Tempelhof, Germany (WMO 10384): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- Essen, Germany (WMO 10410): Between 2351 UTC the previous day and 2350 UTC the current day for Tmax, and between 2351 UTC the previous day and 2350 UTC the current day for Tmin
- London-Heathrow, United Kingdom (WMO 03772): Between 0900 UTC the current day and 0859 UTC the following day for Tmax, and between 0900 UTC the previous day and 0859 UTC the current day for Tmin
- Madrid Barajas Aeropuerto, Spain (WMO 08221): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Paris-Orly, France (WMO 07149): Between 0600 UTC the current day and 0559 UTC the following day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin
- Rome Ciampino, Italy (WMO 16239): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
- Stockholm-Observatoriet, Sweden (WMO 02485): Between 1800 UTC the previous day and 1759 UTC the current day for Tmax, and between 1800 UTC the previous day and 1759 UTC the current day for Tmin

(Remainder of Rule Unchanged)

CME European Seasonal CAT Index Futures

40901. COMMODITY SPECIFICATIONS

1. Cumulative Average Temperature (CAT)

The daily average temperature is defined as the arithmetic average of the maximum temperature (Tmax) and minimum temperature (Tmin), measured at the following times for each location, as reported by Earth Satellite Corporation.

- Amsterdam-Schiphol, Netherlands (WMO 06240): Between 0000 and 2359 UTC the current day for Tmax, and between 0000 and 2359 UTC the current day for Tmin
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If you have any questions, please contact Charles Piszczor, Sr. Market Analyst, Commodity Research, Product & Services Division, at (312) 930-4536, or Paul Peterson, Director, Commodity Research, Product & Services Division, at (312) 930-4587.