

Weather Futures and Options Codes

HEATING (HDD) FUTURES AND OPTIONS

U.S.	CITY CODE	NOV-MAR STRIP	DEC-FEB STRIP
Atlanta	H1	H1X	H1Z
Boston	HW	HWX	HWZ
Burbank	LP	LPX	LPZ
Chicago	H2	H2X	H2Z
Cincinnati	H3	H3X	H3Z
Houston	HR	HRX	HRZ
New York	H4	H4X	H4Z
Dallas	H5	H5X	H5Z
Las Vegas	H0	H0X	H0Z
Minneapolis	HQ	HQX	HQZ
Sacramento	HS	HSX	HSZ
Philadelphia	H6	H6X	H6Z
Portland	H7	H7X	H7Z
EUROPE			
Essen	D4	D4X	D4Z
London	D0	D0X	D0Z
Amsterdam	D2	D2X	D2Z
Paris	D1	D1X	D1Z

COOLING (CDD) FUTURES AND OPTIONS

U.S.	CITY CODE	MAY-SEP STRIP	JUL-AUG STRIP
Atlanta	K1	K1K	K1N
Boston	KW	KWK	KWN
Burbank	KP	KPK	KPN
Chicago	K2	K2K	K2N
Cincinnati	K3	K3K	K3N
Houston	KR	KRK	KRN
New York	K4	K4K	K4N
Dallas	K5	K5K	K5N
Las Vegas	K0	K0K	K0N
Minneapolis	KQ	KQK	KQN
Sacramento	KS	KSK	KSN
Philadelphia	K6	K6K	K6N
Portland	K7	K7K	K7N

CUMULATIVE AVERAGE TEMPERATURE (CAT) FUTURES AND OPTIONS

EUROPE	CITY CODE	MAY-SEP STRIP	JUL-AUG STRIP
Essen	G4	G4K	G4N
London	G0	G0K	G0N
Amsterdam	G2	G2K	G2N
Paris	G1	G1K	G1N
PACIFIC RIM		NOV-MAR STRIP	DEC-FEB STRIP
Tokyo	G6	G6X	G6Z
		MAY-SEP STRIP	JUL-AUG STRIP
		G6K	G6N

For more information, please email Heather.Pandich@cmegroup.com or call +1 212 299 2212

cmegroup.com

Neither futures trading nor swaps trading are suitable for all investors, and each involves the risk of loss. Swaps trading should only be undertaken by investors who are Eligible Contract Participants (ECPs) within the meaning of Section 1a(18) of the Commodity Exchange Act. Futures and swaps each are leveraged investments and, because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for either a futures or swaps position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles and only a portion of those funds should be devoted to any one trade because traders cannot expect to profit on every trade.

CME Group, the Globe Logo, CME, Globex, E-Mini, CME Direct, CME DataMine and Chicago Mercantile Exchange are trademarks of Chicago Mercantile Exchange Inc. CBOT is a trademark of the Board of Trade of the City of Chicago, Inc. NYMEX is a trademark of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners.

The information within this communication has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this communication are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. All matters pertaining to rules and specifications herein are made subject to and superseded by official CME, CBOT, NYMEX and COMEX rules. Current rules should be consulted in all cases concerning contract specifications.