

Special Executive Report

S-7394 June 15, 2015

Modified Listing Schedule for US and European Monthly and Seasonal HDD/CDD and CAT Futures and Options Contracts Listed on CME Globex and 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 modify the listing schedule for CME US & European monthly and seasonal HDD/CDD and CAT futures and options contracts on CME Globex and trading floor as outlined below.

CME Globex

Code Clearing / Globex	Title	Current CME Globex Listing Schedule	New CME Globex Listing Schedule (as of June 29, 2015)
G2 / G2	AMSTERDAM CAT FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
G2K / G2K	AMSTERDAM CAT SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
G2N / G2N	AMSTERDAM CAT SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
D2 / D2	AMSTERDAM HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
D2X / D2X	AMSTERDAM HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D2Z / D2Z	AMSTERDAM HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar,	1 month of Feb

		Apr	
K1 / K1	ATLANTA CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K1K / K1K	ATLANTA COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K1N / K1N	ATLANTA COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H1 / H1	ATLANTA HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H1X / H1X	ATLANTA HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H1Z / H1Z	ATLANTA HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K2 / K2	CHICAGO CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K2K / K2K	CHICAGO COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K2N / K2N	CHICAGO COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H2 / H2	CHICAGO HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H2X / H2X	CHICAGO HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H2Z / H2Z	CHICAGO HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K3 / K3	CINCINNATI CDD FUTURES	7 Months of Apr, May, Jun,	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct

		Jul, Aug, Sep, Oct	
K3K / K3K	CINCINNATI COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K3N / K3N	CINCINNATI COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H3 / H3	CINCINNATI HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H3X / H3X	CINCINNATI HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H3Z / H3Z	CINCINNATI HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K5 / K5	DALLAS CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K5K / K5K	DALLAS COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K5N / K5N	DALLAS COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H5 / H5	DALLAS HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H5X / H5X	DALLAS HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H5Z / H5Z	DALLAS HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K0 / K0	LAS VEGAS CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
H0 / H0	LAS VEGAS HDD FUTURES	7 Months of Oct, Nov, Dec,	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr

		Jan, Feb, Mar, Apr	
H0X / H0X	LAS VEGAS HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H0Z / H0Z	LAS VEGAS HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K0K / K0K	LAS VEGAS SEASONAL STRIP CDD FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KON / KON	LAS VEGAS SEASONAL STRIP CDD FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
G0N / G0N	LONDON CAT SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
G0 / G0	LONDON CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
G0K / G0K	LONDON COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
D0 / D0	LONDON HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
D0X / D0X	LONDON HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D0Z / D0Z	LONDON HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
KQ / KQ	MINNEAPOLIS CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
KQK / KQK	MINNEAPOLIS COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KQN / KQN	MINNEAPOLIS COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug

HQ / HQ	MINNEAPOLIS HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
HQX / HQX	MINNEAPOLIS HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HQZ / HQZ	MINNEAPOLIS HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K4 / K4	NEW YORK CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
K4K / K4K	NEW YORK COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K4N / K4N	NEW YORK COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
H4 / H4	NEW YORK HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
H4X / H4X	NEW YORK HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H4Z / H4Z	NEW YORK HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K6/K6	PHILADELPHIA CDD Futures	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
K6N/K6N	PHILADELPHIA COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
K7/K7	PORTLAND CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
K7M	Portland Cooling Seasonal Strip Futures	12 months of Jul, Aug, Sep, Oct	1 month of Aug

KS / KS	SACRAMENTO CDD FUTURES	7 Months of Apr, May, Jun, Jul, Aug, Sep, Oct	21 months of Apr, May, Jun, Jul, Aug, Sep, Oct
KSK / KSK	SACRAMENTO COOLING SEASONAL STRIP FUTURES	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KSN / KSN	SACRAMENTO COOLING SEASONAL STRIP FUTURES	9 months of Aug, Sep, Oct	1 month of Aug
HS / HS	SACRAMENTO HDD FUTURES	7 Months of Oct, Nov, Dec, Jan, Feb, Mar, Apr	21 months of Oct, Nov, Dec, Jan, Feb, Mar, Apr
HSX / HSX	SACRAMENTO HEATING SEASONAL STRIP FUTURES	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HSZ / HSZ	SACRAMENTO HEATING SEASONAL STRIP FUTURES	12 months of Jan, Feb, Mar, Apr	1 month of Feb

CME Trading Floor

Code Clearing / Globex	Option Floor Code	Title	Current CME Trading Floor Listing Schedule	New CME Trading Floor Listing Schedule (as of June 29, 2015)
G2K / G2K	U2K	AMSTERDAM CAT SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
G2N / G2N	U2N	AMSTERDAM CAT SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
D2X / D2X	O2X	AMSTERDAM HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D2Z / D2Z	O2Z	AMSTERDAM HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K1K / K1K	21K	ATLANTA COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K1N / K1N	21N	ATLANTA COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H1X / H1X	11X	ATLANTA HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H1Z / H1Z	11Z	ATLANTA HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K2K / K2K	22K	CHICAGO COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K2N / K2N	22N	CHICAGO COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H2X / H2X	12X	CHICAGO HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar

H2Z / H2Z	12Z	CHICAGO HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K3K / K3K	23K	CINCINNATI COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K3N / K3N	23N	CINCINNATI COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H3X / H3X	13X	CINCINNATI HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H3Z / H3Z	13Z	CINCINNATI HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K5K / K5K	25K	DALLAS COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K5N / K5N	25N	DALLAS COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H5X / H5X	15X	DALLAS HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H5Z / H5Z	15Z	DALLAS HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
H0X / H0X	10X	LAS VEGAS HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H0Z / H0Z	10Z	LAS VEGAS HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K0K / K0K	20K	LAS VEGAS SEASONAL STRIP CDD OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KON / KON	20N	LAS VEGAS SEASONAL STRIP CDD OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
G0K / G0K	U0K	LONDON CAT SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
G0N / G0N	U0N	LONDON CAT SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
D0X / D0X	O0X	LONDON HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
D0Z / D0Z	O0Z	LONDON HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
KQK / KQK	44K	MINNEAPOLIS COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KQN / KQN	44N	MINNEAPOLIS COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
HQX / HQX	34X	MINNEAPOLIS HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HQZ / HQZ	34Z	MINNEAPOLIS HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K4K / K4K	24K	NEW YORK COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
K4N / K4N	24N	NEW YORK COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
H4X / H4X	14X	NEW YORK HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
H4Z / H4Z	14Z	NEW YORK HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb
K6N/K6N	26N	PHILADELPHIA COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
K7M	27M	Portland Cooling Seasonal Strip OPTIONS	12 months of Jul, Aug,	1 month of Aug

			Sep, Oct	
KSK / KSK	45K	SACRAMENTO COOLING SEASONAL STRIP OPTIONS	15 months of Jun, Jul, Aug, Sep, Oct	1 month of Sep
KSN / KSN	45N	SACRAMENTO COOLING SEASONAL STRIP OPTIONS	9 months of Aug, Sep, Oct	1 month of Aug
HSX / HSX	35X	SACRAMENTO HEATING SEASONAL STRIP OPTIONS	15 months of Dec, Jan, Feb, Mar, Apr	1 month of Mar
HSZ / HSZ	35Z	SACRAMENTO HEATING SEASONAL STRIP OPTIONS	12 months of Jan, Feb, Mar, Apr	1 month of Feb

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.