

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-173 (1 of 2)

Organization: Chicago Mercantile Exchange Inc ("CME")

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/02/20 Filing Description: Addition of the CME Globex Electronic Trading Venue for all Options on Weather Futures Contracts and Related Administrative Amendments to Certain Product Chapters

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers: See filing.

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

**Official Name(s) of Product(s) Affected:**

**Rule Numbers:**

September 2, 2020

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Addition of the CME Globex Electronic Trading Venue for all Options on Weather Futures Contracts and Related Administrative Amendments to Certain Product Chapters.  
CME Submission No. 20-173 (1 of 2)**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME or “Exchanges”) certifies to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the addition of the CME Globex electronic trading platform (“CME Globex”) for all options on Weather futures contracts (the “Contracts”) and related administrative amendments to certain product chapters noted in Exhibit A below effective Sunday, September 20, 2020, for trade date Monday, September 21, 2020.

Also at this time, the Exchange will implement related administrative amendments to the Exercise Price rules of certain product rulebook chapters noted in Exhibit B below to clarify that eligible put and call options of the Contracts are listed dynamically. The related Exchange fees are set forth in Exhibit C below. Related amendments to CME Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) table (the “Table”) are provided in Exhibit D. below (collectively, the “Rule Amendments”).

CME Globex trading hours: Sunday - Friday 5:00 p.m. - 3:15 p.m. Central Time/CT  
(daily trading halts between 3:15 p.m. - 5:00 p.m. CT)

CME ClearPort trading hours: Sunday 5:00 p.m. - Friday 5:45 p.m. CT  
(no reporting Monday – Thursday 5:45 p.m. – 6:00 p.m. CT)

The Exchange reviewed the designated contracts market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the Rule Amendments may have some bearing on the following Core Principles:

**Availability of General Information:** The Exchange will make issue a Special Executive Report (“SER”) to the market. The SER will be available on CME Group’s website.

**Execution of Transactions** – The Contracts are currently listed for trading on the CME trading floor which is temporarily closed. The CME Globex electronic trading platform provides a transparent, open and efficient mechanism to electronically execute trades on screen. In addition, the Contracts are available for submission of clearing via CME ClearPort.

Pursuant to Section 5c(c) of the Act and CFTC Regulations 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no opposing views to the proposal.

The Exchanges certify that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – List of the Contracts  
Exhibit B – Amendments to CME Rulebook Chapters 403A, 405A, 407A, 411A and 412A  
(blackline format)  
Exhibit C – Exchange Fees  
Exhibit D – Amendments to CME Rule 588.H. (“Globex Non-Reviewable Trading Ranges”)  
Table

## Exhibit A

<b>Product Profile</b>			
<b>Product Name(s)</b>	<b>Product City Code</b>	<b>Product Seasonal Strip Code(s)</b>	<b>Rulebook Chapter(s)</b>
US Monthly Weather Heating Degree Day (HDD) Options Contract  US Heating Seasonal Strips Weather Heating Degree Day (HDD) Options Contract	Atlanta = H1 Chicago = H2 Cincinnati = H3 New York= H4 Dallas = H5 Las Vegas = H0 Minneapolis = HQ Sacramento = HS Portland = H7	Atlanta = H1X, H1Z Chicago = H2X, H2Z Cincinnati = H3X, H3Z New York = H4X, H4Z Dallas = H5X, H5Z Las Vegas = H0X, H0Z Minneapolis = HQX, HQZ Sacramento = HSX, HSZ Portland= H7X, H7Z	403A, 405A
US Monthly Weather Cooling Degree Day (CDD) Options Contract  US Cooling Seasonal Strips Weather Heating Degree Day (CDD) Option Contract	Atlanta = K1 Chicago = K2 Cincinnati = K3 New York= K4 Dallas = K5 Las Vegas = K0 Minneapolis = KQ Sacramento = KS Portland = K7	Atlanta = K1X, K1Z Chicago = K2X, K2Z Cincinnati = K3X, K3Z New York = K4X, K4Z Dallas = K5X, K5Z Las Vegas = K0X, K0Z Minneapolis = KQX, KQZ Sacramento = KSX, KSZ Portland= K7X, K7Z	403A, 405A
European Monthly Weather Heating Degree Day (HDD) Options Contract  European Seasonal Strips Weather Heating Degree Day (HDD) Options Contract	London = D0 Amsterdam = D2	London = D0X, D0Z Amsterdam = D2X, D2Z	406A, 407A
European Monthly Weather Cumulative Average Temperature (CAT) Options Contract  European Seasonal Strip Weather Cumulative Average Temperature (CAT) Options Contract	London = G0 Amsterdam = G2	London = G0K, G0N Amsterdam = G2K, G2N	408A, 409A
Pacific Rim Monthly Cumulative Average Temperature (CAT) Options Contract  Pacific Rim Seasonal Strip Cumulative Average Temperature (CAT) Options Contract	Tokyo = G6	Tokyo = G6X, G6Z, G6K, G6N	411A, 412A

**Exhibit B**  
**CME Rulebook**

(additions underscored; deletions ~~struck through~~)

**CME Chapter 403A**  
**Options on CME Degree Days Index Futures**

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**403A01. OPTIONS CHARACTERISTICS**

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**403A01.E. Exercise Prices**

Exercise prices shall be stated in terms of the respective CME Degree Days Index futures contract. Eligible exercise prices shall also be at intervals of 1 index point (e.g., 710, 711, 712, etc.). At the commencement of option trading in a contract month, the eligible put and call options are dynamically listed at intervals of 1 index point in a range of 0 to 1500 index points for CDD months and a range of 0 to 3200 index points for HDD months ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

**Chapter 405A**  
**Options on CME Seasonal Strip Degree Days Index Futures**

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**405A01. OPTIONS CHARACTERISTICS**

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**40501.E. Exercise Prices**

Exercise prices shall be stated in terms of the respective CME Seasonal Strip Degree Days Index futures contract. Eligible exercise prices shall be at intervals of 1 CME Seasonal Strip Degree Days Index point (e.g., 4510, 4511, 4512, etc.). At the commencement of options trading in a contract month, the eligible put and call options are dynamically listed at intervals of 1 index point in a range of 0 to 7500 index points for the CDD season and a range of 0 to 16,000 index points for the HDD season ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

**Chapter 406A**  
**Options on CME European HDD Index Futures**

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**406A01. OPTIONS CHARACTERISTICS**

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**406A01.E. Exercise Prices**

Exercise prices shall be stated in terms of the respective CME European HDD Index futures contract. Eligible exercise prices shall also be at intervals of 1 index point (e.g., 710, 711, 712, etc.). At the commencement of option trading in a contract month, the eligible put and call options are dynamically listed at intervals of 1 index point in a range of 0 to 1700 index points for HDD months ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

**Chapter 407A**  
**Options on CME European Seasonal Strip HDD Index Futures**

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**407A01. OPTIONS CHARACTERISTICS**

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**407A01.E. Exercise Prices**

Exercise prices shall be stated in terms of the respective CME European Seasonal Strip HDD Index futures contract. Eligible exercise prices shall be at intervals of 1 CME Seasonal Degree Days Index point (e.g., 4510, 4511, 4512, etc.). At the commencement of options trading in a contract month, the eligible put and call options are dynamically listed at intervals of 1 index point in a range of 0 to 8500 index points for a seasonal Strip HDD ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

**Chapter 408A**  
**Options on CME European CAT Index Futures**

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**408A01. OPTIONS CHARACTERISTICS**

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**408A01.E. Exercise Prices**

Exercise prices shall be stated in terms of the respective CME European CAT Index futures contract. Eligible exercise prices shall also be at intervals of 1 index point (e.g., 710, 711, 712, etc.). At the commencement of option trading in a contract month, the eligible put and call options are dynamically listed at intervals of 1 index point in a range of 0 to 1300 index points for CAT months ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

**Chapter 409A**  
**Options on CME European Seasonal Strip CAT Index Futures**

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## 409A01. OPTIONS CHARACTERISTICS

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### 409A01.E. Exercise Prices

Exercise prices shall be stated in terms of the respective CME European Seasonal Strip CAT Index futures contract. Eligible exercise prices shall be at intervals of 1 CME Seasonal Degree Days Index point (e.g., 4510, 4511, 4512, etc.). At the commencement of options trading in a contract month, the eligible put and call options are dynamically listed at intervals of 1 index point in a range of 0 to 6500 index points for a seasonal Strip CAT ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

## Chapter 411A Options on CME Pacific Rim CAT Index Futures

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## 411A01. OPTIONS CHARACTERISTICS

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### 411A01.D. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Pacific Rim CAT Index futures contract. In addition, exercise prices shall also be at intervals of .01 index points (e.g., 25.10, 25.11, 25.12, etc.). At the commencement of option trading in a contract month, the Exchange shall dynamically list put and call options at intervals of .01 index points in a range of 0 to 1500 index points ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

## Chapter 412A Options on CME Pacific Rim Seasonal CAT Index Futures

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## 412A01. OPTIONS CHARACTERISTICS

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### 412A01.D. Exercise Prices

Exercise prices shall be stated in terms of the respective CME Pacific Rim Seasonal CAT Index futures contract. Eligible exercise prices shall be at intervals of .01 CME Pacific Rim Seasonal CAT Index point (e.g., 4510.01, 4510.02, 4510.03, etc.). At the commencement of options trading in a contract month, the Exchange shall dynamically list put and call options at intervals of .01 index points in a range 0 to 8500 index points ~~upon demand evidenced in the options pit~~. New options may be listed for trading up to and including the termination of trading. The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

## **Exhibit C** **Exchange Fees**

Fees are charged per side (both buy and sell side) per contract	Venue/Transaction Type	Weather
		Futures & Options
Individual Members Clearing Equity Member Firms Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Member Firms & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	CME Globex	\$0.15
	EFP EFR Block	\$0.46
	Exercise Assign Future From	\$0.07
Rule 106.D Lessees Rule 106.F Employees	CME Globex	\$0.20
	EFP EFR Block	\$0.51
	Exercise Assign Future From	\$0.12
Rule 106.R Electronic Corporate Member (For other than CME Globex - See Non-Members)	CME Globex	\$0.44
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	CME Globex	\$0.25
	EFP EFR Block	\$0.56
	Exercise Assign Future From	\$0.17
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than CME Globex - See Non-Members)	CME Globex	\$0.26
Members Trading Outside of Division (For other than CME Globex During ETH - See Non-Members)	CME Globex - During ETH Only	\$0.29
Non-Members (Including: Central Bank Incentive Program (CBIP) Participants, Emerging Markets Bank Incentive Program (EMBIP) Participants, Latin American Fund Manager Incentive Program (FMIP) Participants, CTA/Hedge Fund Incentive Program Participants & CBOE Members)	CME Globex	\$0.54
	EFP	\$0.60
	EFR Block	\$0.60
	Exercise Assign Future From	\$0.21



**Exhibit D**  
**CME Rulebook**  
**Chapter 5**  
**(“Trading Qualifications and Practices”)**  
**Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table**

(additions underscored)

Instrument	Globex Symbol	Globex Non-Reviewable Ranges (NRR)
<u>Weather Options</u>		
<u>ATLANTA HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>H1 (H1X, H1Z)</u>	The greater of the following: <ul style="list-style-type: none"> <li>• <u>Delta multiplied by the underlying futures non-reviewable range</u></li> <li>• <u>20% of premium up to ¼ of the underlying futures non-reviewable range.</u></li> <li>• <u>10 ticks</u></li> </ul>
<u>CHICAGO HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>H2 (H2X, H2Z)</u>	The greater of the following: <ul style="list-style-type: none"> <li>• <u>Delta multiplied by the underlying futures non-reviewable range</u></li> <li>• <u>20% of premium up to ¼ of the underlying futures non-reviewable range.</u></li> <li>• <u>10 ticks</u></li> </ul>
<u>CINCINNATI HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>H3 (H3X, H3Z)</u>	The greater of the following: <ul style="list-style-type: none"> <li>• <u>Delta multiplied by the underlying futures non-reviewable range</u></li> <li>• <u>20% of premium up to ¼ of the underlying futures non-reviewable range.</u></li> <li>• <u>10 ticks</u></li> </ul>
<u>NEW YORK HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>H4 (H4X, H4Z)</u>	The greater of the following: <ul style="list-style-type: none"> <li>• <u>Delta multiplied by the underlying futures non-reviewable range</u></li> <li>• <u>20% of premium up to ¼ of the underlying futures non-reviewable range.</u></li> <li>• <u>10 ticks</u></li> </ul>
<u>DALLAS HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>H5 (H5X, H5Z)</u>	The greater of the following: <ul style="list-style-type: none"> <li>• <u>Delta multiplied by the underlying futures non-reviewable range</u></li> <li>• <u>20% of premium up to ¼ of the underlying futures non-reviewable range.</u></li> <li>• <u>10 ticks</u></li> </ul>
<u>LAS VEGAS HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>H0 (H0X, H0Z)</u>	The greater of the following: <ul style="list-style-type: none"> <li>• <u>Delta multiplied by the underlying futures non-reviewable range</u></li> <li>• <u>20% of premium up to ¼ of the underlying futures non-reviewable range.</u></li> <li>• <u>10 ticks</u></li> </ul>

<u>MINNEAPOLIS MONTHLY HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>HQ (HQX, HQZ)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>
<u>SACRAMENTO MONTHLY HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>HS (HSX, HSZ)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>
<u>PORTLAND HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>H7 (H7X, H7Z)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>
<u>LONDON MONTHLY HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>D0 (D0X, D0Z)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>
<u>AMSTERDAM MONTHLY HDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>D2 (D2X, D2Z)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>
<u>TOKYO PACIFIC RIM INDEX OPTION CAT (SEASONAL STRIP OPTIONS)</u>	<u>G6 (G6X, G6Z)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>
<u>ATLANTA CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>K1 (K1K, K1N)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>
<u>CHICAGO CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>K2 (K2K, K2N)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-reviewable range</u> <u>•20% of premium up to ¼ of the underlying futures non-reviewable range.</u> <u>•10 ticks</u>

<u>CINCINNATI CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>K3 (K3K, K3N)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>
<u>NEW YORK CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>K4 (K4K, K4N)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>
<u>DALLAS CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>K5 (K5K, K5N)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>
<u>LAS VEGAS CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>K0 (K0K, K0N)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>
<u>MINNEAPOLIS MONTHLY CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>KQ (KQK, KQN)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>
<u>SACRAMENTO MONTHLY CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>KS (KSK, KSN)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>
<u>PORTLAND CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>K7 (K7K, K7N)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>
<u>LONDON CDD OPTIONS (SEASONAL STRIP OPTIONS)</u>	<u>G0 (G0K, G0N)</u>	<u>The greater of the following:</u> <ul style="list-style-type: none"> <li>•Delta multiplied by the underlying futures non-reviewable range</li> <li>•20% of premium up to ¼ of the underlying futures non-reviewable range.</li> <li>•10 ticks</li> </ul>

<u>AMSTERDAM CDD MONTHLY OPTIONS</u> <u>(SEASONAL STRIP OPTIONS)</u>	<u>G2 (G2K, G2N)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-</u> <u>reviewable range</u> <u>•20% of premium up to ¼ of the underlying</u> <u>futures non-reviewable range.</u> <u>•10 ticks</u>
<u>TOKYO PACIFIC RIM INDEX CDD OPT</u> <u>CAT (SEASONAL STRIP OPTIONS)</u>	<u>G6 (G6K, G6N)</u>	<u>The greater of the following:</u> <u>•Delta multiplied by the underlying futures non-</u> <u>reviewable range</u> <u>•20% of premium up to ¼ of the underlying</u> <u>futures non-reviewable range.</u> <u>•10 ticks</u>