

From: Powell, Linda

Sent: 7/14/2014 11:29:04 AM

To: TTAB E Filing

CC:

Subject: U.S. TRADEMARK APPLICATION NO. 77199918 - CHI - 13271-364 - SU - Request for
Reconsideration Denied - Return to TTAB - Message 2 of 4

Attachment Information:

Count: 15

Files: 04052013 RR spec pg 9.jpg, 04052013 RR spec pg 10.jpg, 04052013 RR spec pg 11.jpg, 04052013
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CME HURRICANE INDEX SECOND EVENT SEASONAL MAXIMUM
CAT-IN-A-BOX BINARY OPTIONS

Contract Size	\$10,000
Quote	Points (percent of \$10,000)
Minimum Price Increment	0.01 point
Tick Value	0.01 point = \$1
Contracts Traded	Binary contract in which buyer receives \$10,000 if the respective CHI seasonal maximum value is equal to or greater than strike price; buyer receives nothing if the respective CHI seasonal maximum value is less than strike price. Separate binary contracts will be listed for trading on the second hurricane to enter a specific geographic area (e.g., Galveston-Mobile) between January 1 and December 31 inclusive of a calendar year with a particular maximum CHI value.
Locations	Galveston-Mobile (area bounded by 95°30'0"W on the west, 87°30'0"W on the east, 27°30'0"N on the south, and the corresponding segment of the U.S. coastline on the north)
Termination of Trading	Trading shall terminate at 9:00 a.m. on the first Exchange business day that is at least five calendar days following December 31.
Strike Price Interval	1 CHI Index Point (e.g., 10, 11, 12, etc.)
Exercise	American-style (exercised any time up to and including LTD)
Position Limits	Position accountability for positions exceeding 10,000 futures-equivalent contracts net on the same side of the market in any contract month.
Trading Hours	8:30 a.m. to 3:15 p.m. CT (9:00 a.m. on LTD)

References Index svcs, subject of
USReg No 4315763

For more information on Weather futures and options, visit www.cmegroup.com/weather.

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HURRICANE BINARY OPTIONS

CAT-IN-A-BOX GALVESTON-MOBILE		EASTERN U.S.
NAMES	BINARY OPTIONS	BINARY OPTIONS
A	P12	X12
B	P22	X22
C	P32	X32
D	P42	X42
E	P52	X52
F	P62	X62
G	P72	X72
H	P82	X82
I	P92	X92
J	P02	X02
K	S12	G1B
L	S22	G2B
M	S32	G3B
N	S42	G4B
O	S52	G5B
P	S62	G6B
R	S72	G7B
S	S82	G8B
T	S92	G9B
V	S02	G0B
W	NH1	F12
Alpha	NH2	F22
Beta	NH3	F32
Gamma	NH4	F42
Delta	NH5	F52
Epsilon	NH6	F62
Zeta	NH7	F72
Eta	NH8	F82
Theta	NH9	F92
Iota	NH0	F02

For more information on CME Hurricane Index Binary options, visit www.cmegroup.com/binaryhurricanes.

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HURRICANE SEASONAL BINARY OPTIONS

REGION	BINARY OPTIONS
Gulf Coast	BHG
Florida	BHF
Southern Atlantic Coast	BHS
Northern Atlantic Coast	BHR
Florida + Southern Atlantic + Northern Atlantic	BFA
Eastern U.S.	BHX
Cat-In-A-Box – Galveston-Mobile	BHB
Gulf Coast and Florida	BFC
Florida Gold Coast	BMF

HURRICANE SEASONAL MAXIMUM BINARY OPTIONS

REGION	BINARY OPTIONS
Gulf Coast	MHG
Florida	MHF
Southern Atlantic Coast	MHS
Northern Atlantic Coast	MHR
Florida + Southern Atlantic + Northern Atlantic	AOA
Eastern U.S.	MHX
Cat-In-A-Box – Galveston-Mobile	MHB
Gulf Coast and Florida	BGF
Florida Gold Coast	MFM

HURRICANE SECOND EVENT SEASONAL MAXIMUM BINARY OPTIONS

REGION	BINARY OPTIONS
Gulf Coast	MG2
Florida	MF2
Southern Atlantic Coast	HM2
Northern Atlantic Coast	MR2
Florida + Southern Atlantic + Northern Atlantic	OMA
Eastern U.S.	MX2
Cat-In-A-Box	MB2
Gulf Coast and Florida	GF2
Florida Gold Coast	FM2

For more information on Weather futures and options, visit www.cmegroup.com/weather.

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The thin red box and arrow below were provided by the applicant to highlight use of the proposed mark. The use, however, references the mark used with Index services, the subject of USReg No. 4315763.

The screenshot shows the CME Group Hurricane Product Center website. Annotations include:

- A red box around the text: "In the context of other wording, this appear to refer to futures, options and binary options based on the index." with arrows pointing to "Manage all of your hurricane risk in one place using CME Group's Hurricane Index futures, options and binary options." and "A Different Kind of Hurricane Preparedness".
- A red box around the text: "The CME Hurricane Index (CHI)." with an arrow pointing to "The CME Hurricane Index (CHI) was developed to provide a quick and easy-to-calculate estimate of hurricane damage and is used by all of our Hurricane Index futures and options on futures contracts. It is calculated by MDA Information Systems, Inc., the leading authority on extreme-risk modeling." and another arrow pointing to "The CME Hurricane Index (CHI) is a proprietary index that provides a numerical measure of the potential damage arising from a hurricane. Using publicly available data from the National Hurricane Center of the National Weather Service, the CHI calculates the potential for damage for each official storm by reference to its maximum wind velocity and size (radius). The CHI tracks storms in designated areas in the Gulf of Mexico and the eastern seaboard of the United States, from their origin until finality."
- Red stars next to the "View Block Trades" button and the "The CME Hurricane Index (CHI)" section header.
- Red arrows pointing from the text boxes to the corresponding website content.

CHI is identified as a proprietary INDEX used to calculate potential damage arising from hurricanes.

CHI developed to provide an estimate of hurricane damage and is used by ALL OF OUR HURRICANE FUTURES AND OPTIONS ON FUTURES CONTRACTS. [Emphasis added]

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Features & Options Product Center - CME Group

Processing	Code	Contact	+1 312 530 1000	Tab	Exchange	Price	Qty	Time
	1144	Download (PDF) Download	11/2/14	FUT	CME	000	50	12:54:00 C

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Identifies a forecast, a measure of risk, the purpose of an Index, which is the subject of applicant's USReg No. 4315763



CME Hurricane Index (CHI) Forecast
A new measure of hurricane risk

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Metals & Options Product Center - CME Group

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Explains the development of the applicant's Index, the basis for its indexing services that is the subject of USReg No. 4315763



A DETAILED OVERVIEW OF THE CME HURRICANE INDEX™ (CHI™)

The CME Hurricane Index™ (CHI™) was developed to provide a quick and easy-to-calculate estimate of hurricane damage. Losses may be caused by high winds that result in property damage, as well as by wind-driven coastal waters known as “storm surge” which can cause flooding and other water-related damage. Determining the dollar value of insured losses from a hurricane may take months – and sometimes years – as claims are filed by policy holders and payments are made to settle those claims.

By definition, a hurricane must have a maximum sustained 1-minute wind speed of at least 74 mph. Tropical cyclones with sustained wind speeds of 39 to 73 mph are referred to as “tropical storms” and those with sustained wind speeds less than 39 mph are called “tropical depressions.”

Popular measures of storm intensity such as the Saffir-Simpson Hurricane Scale (SSHS) are not highly correlated to hurricane damage. The SSHS, developed in 1969 by Herbert Saffir, a civil engineer on commission from the United Nations and Robert Simpson, the then-director of the National Hurricane Center, is used in the Atlantic and Northeast Pacific basins to estimate the potential for flooding and property damage, given a hurricane's intensity. Modeled after the Richter scale for earthquakes, the SSHS ranges from one to five, based on a combination of wind speed (used as a measure of damage to structures) and storm surge (used as a measure of flooding).

Safford-Simpson Hurricane Scale (SSHS)	Maximum Sustained 1-Minute Wind Speed (in mph)	Storm Surge (in feet)	Damage Description
Category 1	74 to 95	4 to 5	Minimal
Category 2	96 to 110	6 to 8	Moderate
Category 3	111 to 130	9 to 12	Extensive
Category 4	131 to 155	13 to 18	Extreme
Category 5	Over 155	Over 19	Catastrophic

Despite its popularity and frequent use by the news media, the SSHS contains a number of inherent design flaws that limit its usefulness as a measurement tool. First, the SSHS is limited to five categories, with no allowance for sub-categories or smaller increments to provide more granular measurements. As a result, a storm with a wind speed of 110 mph is classified as a Category 2 storm, while a storm with a wind speed of 111 mph is classified as a Category 3. While meteorologists may qualify such storms as a “strong Category 2” or a “weak Category 3,” respectively, the practical application of the SSHS is severely limited by its discrete, rather than continuous, nature. In contrast, the Richter scale for earthquakes, which provided the inspiration for the SSHS, is measured on a continuous scale.

A second, related shortcoming of SSHS is that all storms with wind speeds over 155 miles per hour are classified as Category 5 hurricanes. While damage from winds at this level would certainly be catastrophic, wind speeds have been measured far in excess of 155 mph. For

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CME Hurricane Index is the CHI, and discussed the evolution of the Index that is the basis for the applicant's indexing svcs, USReg No. 4315763

example, Hurricane Camille in 1969 had sustained winds of 190 mph at landfall with gusts up to 213 mph, and several other hurricanes since that time have approached those levels.

A third issue with SSHS is that it does not consider the size, or diameter, of the storm. Size can vary considerably, and larger storms with a wider area have the potential to create greater damage, all else being the same.

To address these shortcomings, the CME Hurricane Index was developed by Dr. Steve Smith of Willis Re, building on recent work by Lakshmi Kantha at the Department of Aerospace Sciences at the University of Colorado at Boulder. Kantha's Hurricane Intensity Index and Hurricane Surge Index were combined into a single equation:

$$CHI = (V/V_0)^3 + (3/2)(R/R_0)(V/V_0)^2$$

where: V = maximum sustained 1-minute wind speed (in mph), and V is at least 74 mph
V₀ = 74 mph
R = radius of hurricane-force winds (in statute miles)
R₀ = 60 miles

Values for V and R are obtained from National Hurricane Center (NHC) Public Advisories, available at:

<http://www.nhc.noaa.gov/archive/2011/index.shtml>

Public Advisories are typically issued at intervals of three hours or less until a storm moves inland or dissipates. The text of NHC Public Advisory 48B for Hurricane Ike, just prior to landfall on September 13, 2008, is shown below.

```
ZCZC MIATCPAT4 ALL
TTAA00 KNHC DDHMM
BULLETIN
HURRICANE IKE INTERMEDIATE ADVISORY NUMBER 48B
NWS TPC/NATIONAL HURRICANE CENTER MIAMI FL AL092008
200 AM CDT SAT SEP 13 2008
```

```
...EYE OF IKE MOVING ONTO THE TEXAS COAST NEAR GALVESTON...LANDFALL
EXPECTED IN THE NEXT HOUR OR TWO...
```

```
A HURRICANE WARNING REMAINS IN EFFECT FROM MORGAN CITY LOUISIANA TO
NORTH OF PORT ARANSAS TEXAS. HURRICANE CONDITIONS ARE EXPECTED TO
REACH THE COAST IN THE WARNING AREA LATER TODAY.
```

```
AT 2 AM CDT...0700 UTC...THE TROPICAL STORM WARNING IS DISCONTINUED
FROM PORT ARANSAS SOUTHWARD. A TROPICAL STORM WARNING REMAINS IN
EFFECT FROM EAST OF MORGAN CITY TO THE MISSISSIPPI-ALABAMA
BORDER...INCLUDING THE CITY OF NEW ORLEANS AND LAKE PONTCHARTRAIN.
```

```
FOR STORM INFORMATION SPECIFIC TO YOUR AREA...INCLUDING POSSIBLE
INLAND WATCHES AND WARNINGS...PLEASE MONITOR PRODUCTS ISSUED
```

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<http://tsdr.uspto.gov/documentviewer?caselId=sn77199918&docId=SPE20120208144746#docIndex=4&page=18>

CHI does not appear to be referenced on this page.

BY YOUR LOCAL WEATHER OFFICE.

AT 200 AM CDT...0700Z...THE CENTER OF HURRICANE IKE WAS LOCATED NEAR LATITUDE 29.2 NORTH...LONGITUDE 94.7 WEST OR ABOUT 10 MILES... 15 KM...SOUTHEAST OF GALVESTON TEXAS AND ABOUT 60 MILES...100 KM...SOUTHWEST OF PORT ARTHUR TEXAS.

IKE IS MOVING TOWARD THE NORTHWEST NEAR 10 MPH...16 KM/HR. A NORTHWEST TO NORTH-NORTHWESTWARD MOTION IS FORECAST TO CONTINUE THIS MORNING...WITH A TURN TOWARD THE NORTH EXPECTED SATURDAY AFTERNOON. THE CENTER OF IKE SHOULD CROSS THE TEXAS COAST NEAR GALVESTON IN THE NEXT HOUR OR TWO...THEN MOVE OVER SOUTHEASTERN TEXAS THE REMAINDER OF SATURDAY MORNING.

DATA FROM NOAA DOPPLER WEATHER RADARS AND RECONNAISSANCE AIRCRAFT INDICATE MAXIMUM SUSTAINED WINDS REMAIN NEAR 110 MPH...175 KM/HR... WITH HIGHER GUSTS. IKE IS A STRONG CATEGORY TWO HURRICANE ON THE SAFFIR-SIMPSON SCALE AND COULD REACH THE TEXAS COAST AS A CATEGORY THREE...MAJOR HURRICANE...AT THE TIME OF LANDFALL. STRONGER WINDS...AS MUCH AS 30 MPH HIGHER THAN AT THE SURFACE...COULD OCCUR ON HIGH RISE BUILDINGS.

IKE REMAINS A VERY LARGE HURRICANE AND HURRICANE FORCE WINDS EXTEND OUTWARD UP TO 120 MILES...195 KM...FROM THE CENTER...AND TROPICAL STORM FORCE WINDS EXTEND OUTWARD UP TO 275 MILES...445 KM. HURRICANE CONDITIONS ARE OCCURRING ON THE TEXAS COAST BETWEEN FREEPORT AND SABINE PASS. THE NOAA AUTOMATED STATION AT SEA RIM STATE PARK TEXAS RECENTLY REPORTED 10-MINUTE AVERAGE WINDS OF 76 MPH...122 KM/HR...AND A WIND GUST OF 99 MPH...159 KM/HR.

THE MINIMUM CENTRAL PRESSURE JUST REPORTED BY AN AIR FORCE RESERVE HURRICANE HUNTER AIRCRAFT IS 953 MB...28.14 INCHES.

COASTAL STORM SURGE FLOODING OF UP TO 20 FEET...WITH NEAR 25 FEET IN SOME AREAS...ABOVE NORMAL TIDES ALONG WITH LARGE AND DANGEROUS BATTERING WAVES...CAN BE EXPECTED NEAR AND TO THE EAST OF WHERE THE CENTER OF IKE MAKES LANDFALL. THE SURGE EXTENDS A GREATER THAN USUAL DISTANCE FROM THE CENTER DUE TO THE LARGE SIZE OF THE CYCLONE. WATER LEVELS HAVE ALREADY INCREASED TO 9 TO 12 FEET ABOVE NORMAL TIDE LEVELS ALONG MUCH OF THE NORTHWESTERN GULF COAST.

DO NOT VENTURE OUTSIDE IN THE EYE. THE STRONGEST WINDS AND HIGHEST SURGE WILL LIKELY OCCUR NEAR OR JUST AFTER THE EYE MAKES LANDFALL.

IKE IS EXPECTED TO PRODUCE RAINFALL AMOUNTS OF 5 TO 10 INCHES OVER EASTERN TEXAS AND EXTREME SOUTHWESTERN LOUISIANA...WITH ISOLATED AMOUNTS OF 15 INCHES POSSIBLE.

ISOLATED TORNADOES ARE POSSIBLE TODAY OVER PORTIONS OF EASTERN AND SOUTHEASTERN TEXAS...AND SOUTHERN AND WESTERN LOUISIANA.

REPEATING THE 200 AM CDT POSITION...29.2 N...94.7 W. MOVEMENT TOWARD...NORTHWEST NEAR 10 MPH. MAXIMUM SUSTAINED WINDS...110 MPH. MINIMUM CENTRAL PRESSURE...953 MB.

THE NEXT ADVISORY WILL BE ISSUED BY THE NATIONAL HURRICANE CENTER AT 400 AM CDT.

Calculation for determining CHI for various hurricane events, subject of Indexing svcs in USReg No. 4315763

§§
FORECASTER BEVEN/RHOME

NNNN

From this Public Advisory, "...maximum sustained winds remain near 110 mph..." (Paragraph 7) and "...hurricane force winds extend outward up to 120 miles..." (Paragraph 8). Therefore, the CHI value for Hurricane Ike, using the data from NHC Public Advisory 48B, is:

$$\begin{aligned}
 \text{CHI} &= (110/74)^3 + (3/2)(120/60)(110/74)^2 \\
 &= 3.2846 + (1.5)(2.0)(2.2096) \\
 &= 3.2846 + 6.6289 \\
 &= 9.9135 \\
 &= 9.9 \text{ (rounding to 1 decimal place)}
 \end{aligned}$$

The CHI values for all landfalling hurricanes from 1998 through 2010 are summarized in the following table:

Name	Year	Landfall	NHC Advisory Number	V (in mph)	R (in statute miles)	Saffir-Simpson Category	CHI Value
Bonnie	1998	North Carolina	31B	115	115	3	10.7
Earl	1998	Florida	11	80	115	1	4.6
Georges	1998	Mississippi	51B	105	45	2	5.1
Bret	1999	Texas	17	140	40	4	10.4
Floyd	1999	North Carolina	34A	110	115	2	9.6
Irene	1999	Florida	9	75	30	1	1.8
Lili	2002	Louisiana	48A	100	60	2	5.2
Claudette	2003	Texas	27A	75	30	1	1.8
Isabel	2003	North Carolina	49A	100	115	2	7.7
Charley	2004	Florida	18	145	30	4	10.4
Frances	2004	Florida	44A	105	75	2	6.6
Ivan	2004	Florida	55B	130	105	3	13.5
Jeanne	2004	Florida	49B	115	70	3	8.0
Dennis	2005	Florida	25B	120	40	3	6.9
Katrina	2005	Florida	9	75	15	1	1.4
Katrina	2005	Louisiana	26A	145	120	4	19.0

Reference to Indexing data used in services in USReg No. 4315763

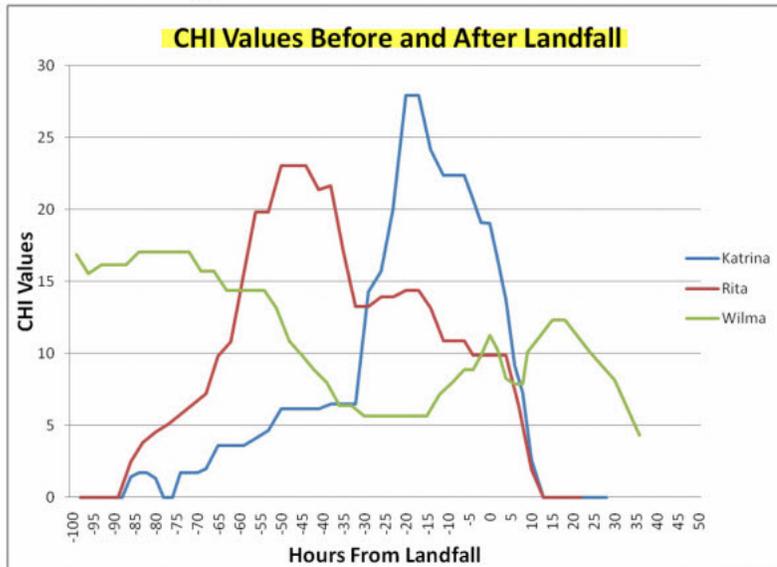
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Rita	2005	Texas/Louisiana	26B	120	85	3	9.9
Wilma	2005	Florida	36	125	90	3	11.2
Humberto	2007	Texas	4	80	15	1	1.7
Ike	2008	Texas	48B	110	120	2	9.9

Notice that Katrina in 2005 made landfall twice: once in Florida, and once again in Louisiana.

Using 20 years of historical data, the CHI immediately preceding landfall and industry insured losses adjusted to 2005 constant dollars using the Consumer Price Index (CPI) had a correlation of 0.72. In contrast, the correlation between insured losses and the SSHS was just 0.54.

Because a CHI value can be calculated each time a NHC Public Advisory is issued, the CHI is highly responsive to changing conditions, and can be used to monitor a storm's damage potential prior to and immediately following landfall. To demonstrate this point, recall that the Gulf Coast experienced three major hurricanes in the 2005 season: Katrina, Rita and Wilma.



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CHI values used in indexing services, the index being a proxy for damage potential. "Updated as the basis for the suite of hurricane futures, potions and binary contracts"

Several points should be emphasized. First, CHI values for an individual storm vary widely as the result of changing wind speeds and radius of hurricane-force winds. Second, the pattern of CHI values over time varies widely for different storms. Third, using CHI as a proxy for damage potential, Katrina's destructive power was far greater than Rita's or Wilma's, due to Katrina's combination of high winds and large size.

This high level of detail and responsiveness, plus the ability to update frequently using publicly-available data, make the CHI an ideal choice as the basis for the suite of hurricane futures, options, and binary contracts traded at CME.

The red thin lined box and arrow above were provided by the applicant to show use of the mark with it's futrures and options contracts. The wording shows CHI used as a "basis" for these contracts. The examiner understands the wording to show use of the CHI with the indexing process noted elsewhere in the materials and which is the subject of USReg No. 4315763

The proposed mark, CHI, is used to identify an index used in the valuation of the applicant's financial instruments, and does not appear to be the name or the source identifier for the applicant's futures or options contracts.

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<http://tsdr.uspto.gov/documentviewer?caselId=sn85543704&docId=ORC20130409004221#docIndex=1&page=1>

United States of America
United States Patent and Trademark Office

CHI

Reg. No. 4,315,763

Registered Apr. 9, 2013

Int. Cl.: 35

SERVICE MARK

PRINCIPAL REGISTER

CHICAGO MERCANTILE EXCHANGE INC. (DELAWARE CORPORATION)
20 S. WACKER DRIVE
CHICAGO, IL 60606

FOR: COMPILING, PROVIDING AND UPDATING A FINANCIAL INDEX MEASURING
POTENTIAL DAMAGE FROM A HURRICANE, IN CLASS 35 (U.S. CLS. 100, 101 AND 102).

FIRST USE 3-31-2007, IN COMMERCE 3-31-2007.

THE MARK CONSISTS OF STANDARD CHARACTERS WITHOUT CLAIM TO ANY PAR-
TICULAR FONT, STYLE, SIZE, OR COLOR.

SER. NO. 85-543,704, FILED 2-15-2012.

JAMES MACFARLANE, EXAMINING ATTORNEY



Lynn Stewart Kuo
Acting Director of the United States Patent and Trademark Office

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CHI App. No. 77199918 (13439-364) M...

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From: Tatyana Gilles <tgilles@norvellip.com> Sent: Mon 12/9/2013 11:49 AM
To: Powell, Linda
Cc: Joe Kucala
Subject: CHI App. No. 77199918 (13439-364)

Message 131209 CHI Substitute specimen.pdf (76 KB)

Dear Ms. Powell,

Per our phone conversation, attached is a substitute specimen that shows use of Applicant's CHI mark to identify the source of Applicant's investment services, namely, providing futures, options contracts related to hurricanes for trading on an exchange. The specimen consists of relevant chapters from Applicant's rulebook. Each instance of the use of the mark is highlighted for the ease of reference.

Please let us know if you believe this specimen is acceptable and if you agree to remand for further examination based on additional evidence.

Thank you,

Tatyana

Tatyana V. Gilles
Norvell IP llc
Intellectual Property Attorneys
Offices: Northfield (Mailing Address) & Chicago
Direct (773) 966-2513
Mobile (608) 213-9485
Fax (312) 268-5063
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Tatyana Gilles

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CME Rulebook **cme**
Chicago Mercantile Exchange

Chapter 423
CME Hurricane Index Futures

42300. SCOPE OF CHAPTER

This chapter is limited in application to CME Hurricane Index™ ("CHI"™) futures. In addition to this chapter, CHI futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.

For purposes of this chapter, unless otherwise specified, times referred herein shall refer to and indicate Chicago time.

42301. CONTRACT SPECIFICATIONS

CHI values will be calculated by MDA Information Systems, Inc., using the methods described in the CME Hurricane Index: "Scope and Definitions" document, for hurricanes making landfall in the following locations:

- Eastern US (Brownsville, TX to Eastport, ME)

Separate futures contracts will be listed for trading on named hurricanes that make landfall in a specific location (e.g., Eastern US between January 1 and December 31 inclusive of a calendar year. At the beginning of each season storm names are used from a list, starting with A and ending with Z, maintained by the World Meteorological Organization. In the event that more than 21 named storms occur in a season, additional storms will take names from the Greek alphabet: Alpha, Beta, Gamma, Delta, and so on.

42302. TRADING SPECIFICATIONS

42302.A. Trading Schedule
Futures contracts shall be scheduled for trading during such hours in such months as may be determined by the Exchange.

42302.B. Trading Unit
The size of the unit of trading shall be \$1,000 times the respective CHI.

42302.C. Price Increments
The minimum price fluctuation on the respective CHI futures shall be 0.1 index point, and have a value of \$100.

42302.D. Position Limits, Exemptions, Position Accountability and Reportable Levels
The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.
A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.
Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

42302.E. [Reserved]

42302.F. [Reserved]

42302.G. Termination of Trading
Futures trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following the last forecast/advisory issued by the National Hurricane Center ("NHC") for the named storm, provided that both the NHC and the Hydrometeorological Prediction Center have stopped issuing advisories for that named storm, but in no event shall trading terminate prior to the first Exchange Business Day that is at least five calendar days following January 1, or later than the first Business Day that is at least five calendar days following December 31. If a particular named storm is unused (i.e. that storm has not formed), trading shall terminate at 9:00 a.m. on the first Exchange Business Day that is at least five calendar days following December 31.

42302.H. [Reserved]

42302.I. [Reserved]

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