

| New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs | | | | | |
|--|--|---------------------|-------------|-----------|------------------------------|
| Listing Date | Trade Date Monday, July 24, 2017 | | | | |
| Product Exchange | NYMEX | CH Advisory# 17-248 | | | |
| Product Name & Codes | Product | Clearing Code | Globex Code | SPAN Code | SPAN Combined Commodity Code |
| | LLS (Argus) vs. WTI Trade Month Average Price Option | E5O | E5O | E5O | NY- E5 |
| | WTI Houston (Argus) vs. WTI Trade Month Average Price Option | HTO | HTO | HTO | NY- HTT |
| | WTI Houston (Argus) vs. WTI Calendar Month Average Price Option | HIO | HIO | HIO | NY- HIL |
| | Mars (Argus) vs. WTI Trade Month Average Price Option | YVO | YVO | YVO | NY- YV |
| | Mars (Argus) vs. WTI Calendar Month Average Price Option | YXO | YXO | YXO | NY- YX |
| | WTI Midland (Argus) vs. WTI Trade Month Average Price Option | WTO | WTO | WTO | NY- WTT |
| | WTI Midland (Argus) vs. WTI Calendar Month Average Price Option | FFO | FFO | FFO | NY- FF |
| | WTS (Argus) vs. WTI Trade Month Average Price Option | FHO | FHO | FHO | NY- FH |
| | WTS (Argus) vs. WTI Calendar Month Average Price Option | WSO | WSO | WSO | NY- WTA |
| Description | North American Crude Grades Options | | | | |
| Instrument Type | Option | | | | |
| Regulatory Class | Futures | | | | |
| Trading Venues | Globex & ClearPort | | | | |
| Trading Hours | Sunday - Friday 5:00 p.m. - 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT | | | | |
| Product Size | 1,000 Barrels | | | | |
| Series Listing Convention | E5O, YVO, YXO, FFO & FHO: Monthly contracts listed for the current year and the next 5 calendar years. | | | | |



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|--|---|--------------------|--------------------------------|-------------------|--------------------------------------|--|
| | HTO & HIO: Monthly contracts listed for the current year and the next 3 calendar years. WTO & WSO: Monthly contracts listed for 30 consecutive months. | | | | | |
| Initial Contracts | E50, YVO & FHO: Sep-17 – Dec-22 YXO & FFO: Aug-17 – Dec-22 HTO: Sep-17 – Dec-20, HIO: Aug-17 – Dec-22 WTO: Sep-17 – Feb-20, WSO: Aug-17 – Jan-20 | | | | | |
| Minimum Price Increment | 0.01 | | | | | |
| Value Per Tick / Currency | 1,000 x 0.01 = \$10.00 | | | | | |
| Contract Multiplier (CVF) | 1,000 | | | | | |
| Exercise Style | European | | | | | |
| Block Eligible / Minimum Block Quantity | Yes / 5 | | | | | |
| Exercise Price Intervals and Listings | Dynamic strikes only at \$0.01 per barrel strike increment. | | | | | |
| Termination of Trading | E50, HTO, YVO, WTO & FHO: Trading terminates on the 25th calendar day of the month prior to the contract month. If the 25th calendar day is not a business day, trading terminates on the first business day prior to the 25th calendar day. HIO, YXO, FFO & WSO: Trading terminates on the last business day of the contract month. | | | | | |
| Final Settlement Increment | 0.01 | | | | | |
| Final Settlement Date | LTD + 2 | | | | | |
| Delivery | Financially Settled | | | | | |
| Price Conventions | Trade Prices | 0.24 0.25 | Option Strikes | 0.15 0.16 | Globex Prices | 24 25 |
| | ITC Fractional Format | 0000024 0000025 | | 2 | | MDP 3.0 Channel |
| Information Contacts | Clearing Fees | (312) 648-5470 | Products & Services | (312) 930-1000 | Clearing House (Clearing Ops) | (312) 207-2525 |
| | Global Command Center (Trading Ops) | (800) 438-8616 | | (312) 648-3888 | | Market Regulation (312) 341-7970 |