

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.				

	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	ITC Fractional Indicator	2	MDP 3.0 Channel 383
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	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation (312) 341-7970
Pending All Relevant CFTC Regulatory Review Periods					