

| | New Pro | duct Summary for Clearing Firms, E | Bookkeepi | ng Softwa | are Provi | ders, ISVs | | | |
|--|--|---|------------------|----------------|--------------|------------------------------|--|--|--|
| Listing Date | Trade Date Monday, April 9, 2018 | | | | | | | | |
| Product Exchange | NYMEX CH Advisory# 18-119 | | | | | | | | |
| Product Name & Codes | | Product | Clearing Code | Globex Code | SPAN Code | SPAN Combined Commodity Code | | | |
| | WCS Cu | shing (Argus) vs. WTI Trade Month Futures | WNT | WNT | WNT | NY- WNT | | | |
| | WCS Cushing (Argus) vs. WTI Calendar Month Futures | | WNC | WNC | WNC | NY- WNC | | | |
| | WCS Cushing (Argus) vs. WTI Trade Month Average Price Option | | WNO | WNO | WNO | NY- WNT | | | |
| | WCS Cushing (Argus) vs. WTI Calendar Month Average Price Option | | WAO | WAO | WAO | NY- WNC | | | |
| Description | WCS Cushing (Argus) vs. WTI Trade and Calendar Month Futures and Options | | | | | | | | |
| Instrument Type | Futures/Option | | | | | | | | |
| Regulatory Class | Futures | | | | | | | | |
| Trading Venues | CME Globex & CME ClearPort | | | | | | | | |
| Trading Hours | Sunday - Friday 5:00 p.m 4:00 p.m. Central Time with a 60-minute break each day beginning at 4:00 p.m. CT | | | | | | | | |
| Product Size | 1,000 Barrels | | | | | | | | |
| Series Listing Convention | Monthly contracts listed for the current year and the next 5 calendar years. List monthly contracts for a new calendar year following the termination of trading in the December contract of the current year. | | | | | | | | |
| Initial Contracts | WNT & WNO – May-18 - Dec-23 WNC & WAO - Apr-18 - Dec-23 | | | | | | | | |
| Minimum Price Increment | 0.01 | | | | | | | | |
| Value Per Tick / Currency | 1,000 x 0.01 = \$10.00 | | | | | | | | |
| Contract Multiplier (CVF) | 1,000 | | | | | | | | |
| Exercise Style | WNO & WAO - European | | | | | | | | |
| Block Eligible / Minimum Block Quantity | Yes / 5 | | | | | | | | |



| Exercise Price Intervals and Listings | WNO & WAO - Dynamic strikes only at \$0.01 per barrel strike increment. | | | | | | | | |
|---|---|---------------------------------|---|-------------------|--|---------------------------------|--|--|--|
| Termination of Trading | WNT & WNO — 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 business day prior to the 25th calendar day. WNC & WAO - Trading terminates on the last business day of the contract month. | | | | | | | | |
| Final Settlement Increment | 0.01 | | | | | | | | |
| Final Settlement Date | LTD+2 | | | | | | | | |
| Delivery | WNT & WNC – Financial WNO & WAO - Physical – exercise into underlying futures | | | | | | | | |
| Price Conventions | Trade Prices | WNT/WNC: -0.24 WNO/WAO: 0.26 | Option Strikes | -7.15 | Globex Prices | WNT/WNC: -0.24 WNO/WAO: 0.26 | | | |
| | ITC Fractional Format | 0000750 0000751 | ITC Fractional Indicator | 2 | MDP 3.0 Channel | WNT/WNC: 382 WNO/WAO: 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 | | | | | | | | | |