

| | New Product Summary for Clearing Firms, Bookkeep | ing Softwa | are Provid | lers, ISVs | | | | | |
|---|--|------------------|----------------|------------------------------|--|--|--|--|--|
| Listing Date | Trade Date Monday, March 9, 2020 | | | | | | | | |
| Product Exchange | NYMEX CH Advisory# 20-055 | | | | | | | | |
| Product Name & Codes | Product | Clearing Code | Globex Code | SPAN Combined Commodity Code | | | | | |
| | WCS Houston (Argus) vs. WTI Trade Month Futures | WHT | WHT | NY- WHT | | | | | |
| | WCS Houston (Argus) vs. WTI Calendar Month Futures | WCH | WCH | NY-WCH | | | | | |
| Description | WCS Houston vs. WTI Trade and Calendar Month Futures | | | | | | | | |
| Instrument Type | Futures | | | | | | | | |
| 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 3 calendar years. List monthly contracts for a new calendar year following the termination of the December contract of the current year. | | | | | | | | |
| Initial Contracts | May-20 – Dec-23 | | | | | | | | |
| Minimum Price Increment | 0.01 | | | | | | | | |
| Value Per Tick / Currency | 1000 x 0.01 = \$10.00 | | | | | | | | |
| Contract Multiplier (CVF) | 1000 | | | | | | | | |
| Exercise Style | n/a | | | | | | | | |
| Block Eligible / Minimum Block Quantity | Yes / 5 | | | | | | | | |
| Exercise Price Intervals and Listings | n/a | | | | | | | | |
| Termination of Trading | WHT: 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 business the 25th calendar day of the month prior to the contract month. WCH: Trading terminates on the last business day of the contract month. | | | | | | | | |



| Final Settlement Increment | 0.01 | | | | | | | |
|---|--|--------------------------------|---|-------------------|----------------------------------|-------------------|--|--|
| Final Settlement Date | LTD | | | | | | | |
| Delivery | Financially settled | | | | | | | |
| Price Conventions | Trade Prices | WHT: -6.51 WCH: -6.52 | Option Strikes | n/a | Globex Prices | -651 -652 | | |
| | ITC Fractional Format | WHT: -0000651 WCH: -0000652 | ITC Fractional Indicator | 2 | MDP 3.0 Channel | 382 | | |
| 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 | | | | | | | | |