

CME FROST DAYS MONTHLY SEASONAL INDEX FUTURES AND OPTIONS

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| CME Frost Days Monthly & Seasonal Index Futures and Options on Futures | | | |
| Frost Days Monthly & Seasonal Index Futures and Options | | | |
| Each CME Frost Days Index is the accumulation of like Frost Days during a month within the period beginning the first Monday in November and ending the last Friday in March, excluding Saturdays, Sundays, December 25, December 26 and January 1. | | | |
| Friday, September 23, 2005 | | | |
| €10,000 times the respective CME Frost Days Index. | | | |
| Amsterdam-Schiphol, Netherlands | | | |
| Futures are traded on CME® Globex®; Options are traded in the Open Outcry Market (Trading Pit) | | | |
| Futures: CME Globex hours are from 5:00 p.m. - 3:15 p.m., next day Central Time Monday through Thursday; 5:00 p.m. - 3:15 p.m. Central Time Sunday & Holidays. Options: Trading Floor hours are Monday through Friday 8:30 a.m. to 3:15 p.m. Central Time. | | | |
| November, December, January, February, March | | | |
| Frost Days Monthly: FZ ; Seasonals: FZX | | | |
| European-Style: An option may be exercised by the buyer only on the termination of trading day. To exercise an option, the clearing member representing the buyer shall present an exercise notice to the Clearing House by 7:00 p.m. Chicago time on the day of exercise. An option that is in the money and has not been liquidated prior to the termination of trading shall, in the absence of contrary instructions delivered to the Clearing House by 7:00 p.m. Chicago time on the day of expiration by the clearing member representing the option buyer, be exercised automatically. | | | |
| 1 Index Point = € 10,000 | | | |
| € 10,000 | | | |
| € 5,000 | | | |
| Exercise prices shall be stated in terms of the respective CME Frost Days Index futures contract. Eligible exercise prices shall be at intervals of 1 Index Point (e.g., 10, 11, 12, etc.) | | | |

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| Futures: For the November, December, January and February contract months, futures trading shall terminate at 9:00 a.m. Central Time on the first Exchange business day that is at least two calendar days after the respective futures contract month. For the March contract month only, futures trading shall terminate at 9:00 a.m. on the first Exchange business day that is at least two calendar days after the last Friday in March. | | | |
| Options trading shall terminate on the same date and time as the underlying futures contract. | | | |
| All futures contracts remaining open at the termination of trading shall be settled using the respective CME Frost Days Index reported by Earth Satellite Corporation for that city for that contract period, using the methodology in effect on that date. For the November, December, January and February contract months, final settlement shall occur on the first Exchange business day that is at least two calendar days after the respective futures contract month. For the March contract month only, final settlement shall occur on the first Exchange business day that is at least two calendar days after the last Friday in March. | | | |
| By Cash Settlement. | | | |
| 10,000 contracts net long or net short in all contract months combined. | | | |
| 25 contracts | | | |
| Please contact Judy Sepsey or Maggie Sweet at 312.596.0609. | | | |
| To be announced by the CME Clearing House. | | | |
| To be announced by the CME Audit Department. | | | |
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| CME Frost Days Futures & Options | Futures Price | Exercise Price | Option Premium |
| Actual Price/FIXML format | 15 | 2 | 17 |
| TREX/TES Format | 0000015 | 0000002 | 0017 |
| Legacy Trade Register File | 15 | 2 | 17 |
| Cabinet Price Format | N/A | CAB or 9999999 | 0017 |
| Trade Register File | 0.150 | .002 | 0017 |
| Settlement Price File | 0000015 | 0000002 | 0000017 |
| SPAN File | 0000015 | 0000002 | 0000017 |

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| GLOBEX Price Entry | 15 | N/A | N/A |
| GLOBEX Cabinet Price | N/A | N/A | N/A |
| APS File Format | 0000015 | 0000002 | 0000017 |
| | | | |
| CME Seasonal Frost Days Futures & Options | Futures Price | Exercise Price | Option Premium |
| Actual Price/FIXML format | 4025.0 | 2.0 | 4027.0 |
| TREX/TES Format | 0040250 | 0000020 | 4027 |
| Legacy Trade Register File | 4025.0 | 2.0 | 4027.0 |
| Cabinet Price Format | N/A | CAB or 9999999 | 4027 |
| Trade Register File | 40.250 | 0.020 | 4027 |
| Settlement Price File | 040250 | 0000020 | 0004027 |
| SPAN File | 040250 | 0000020 | 0004027 |
| GLOBEX Price Entry | 040250 | N/A | N/A |
| GLOBEX Cabinet Price | N/A | N/A | N/A |
| APS File Format | 040250 | 0000020 | 0004027 |
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