

| New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs | | | | | | | | | | | |
|---|--|----------------------------|----------------------------|--------------------|-------------------------------------|-------------------------------------|---|-----|-----|-----|-------|
| Listing Date | Trade Date Monday, October 12, 2015 15-259 | | | | | | | | | | |
| Product Exchange | NYMEX | | | | | | | | | | |
| Product Name & Codes | <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 50%;">Name</th> <th style="width: 10%;">Clearing/Floor Code</th> <th style="width: 10%;">Globex Code</th> <th style="width: 10%;">SPAN Code</th> <th style="width: 20%;">SPAN Combined Commodity Code</th> </tr> </thead> <tbody> <tr> <td>Brent Crude Oil Futures-Style Margin Option</td> <td>BZO</td> <td>BZO</td> <td>BZO</td> <td>NY-BZ</td> </tr> </tbody> </table> | Name | Clearing/Floor Code | Globex Code | SPAN Code | SPAN Combined Commodity Code | Brent Crude Oil Futures-Style Margin Option | BZO | BZO | BZO | NY-BZ |
| | Name | Clearing/Floor Code | Globex Code | SPAN Code | SPAN Combined Commodity Code | | | | | | |
| Brent Crude Oil Futures-Style Margin Option | BZO | BZO | BZO | NY-BZ | | | | | | | |
| Description | Option on Brent Crude Oil Futures with premium paid at time of exercise or assignment | | | | | | | | | | |
| Instrument Type | Option on Future | | | | | | | | | | |
| Regulatory Class | Futures | | | | | | | | | | |
| Trading Venues | Globex, ClearPort & NYMEX Trading Floor | | | | | | | | | | |
| Trading Hours | Globex & CPC: Sunday - Friday 17:00 - 16:15, CT; No 17:00 session on Friday NXPIT: Monday – Friday 08:00 – 13:30 CT | | | | | | | | | | |
| Product Size | 1,000 Barrels | | | | | | | | | | |
| Series Listing Convention | CME Globex: Monthly contracts listed for 18 consecutive months CME ClearPort & Open Outcry: Monthly contracts listed for the current year and the next 7 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year. | | | | | | | | | | |
| Initial Contracts | CME Globex: Dec-15 – May-17 CME ClearPort & Open Outcry: Dec-15 – Dec-22 | | | | | | | | | | |
| Minimum Price Increment | 0.01 | | | | | | | | | | |
| Value Per Tick / Currency | 1,000 x 0.01 = \$10.00 | | | | | | | | | | |
| Contract Multiplier (CVF) | 1,000 | | | | | | | | | | |
| Exercise Style | American | | | | | | | | | | |
| Block Eligible / Minimum Block Quantity | Yes / 25 | | | | | | | | | | |
| Exercise Price Intervals and Listings | ATM +/- 100 strikes at 0.50 intervals followed by 20 strikes at 2.50 intervals followed by 10 strikes at 5.00 intervals followed by 70 strikes at 10.00 intervals | | | | | | | | | | |
| Termination of Trading | Trading terminates 3 business days prior to the expiration of the underlying Brent Last Day Financial Futures contract. | | | | | | | | | | |
| Final Settlement Increment | 0.01 | | | | | | | | | | |
| Final Settlement Date | LTD | | | | | | | | | | |

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|--|--|-------------------|---|-------------------|--------------------------------------|-------------------|
| Delivery | Physical exercise into futures | | | | | |
| Price Conventions | Trade Prices | 2.02 | Option Strikes | 04950 | Globex Prices | 202 |
| | ITC Fractional Format | 0000202 | ITC Fractional Indicator | 2 | Market Data Platform Channel | 244 |
| 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 | | | | | | |