

CHADV16-056

New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
Listing Date	Trade Date Monday, February 22, 2016				
Product Exchange	NYMEX				
Product Name & Codes	Name	Clearing/Floor Code	Globex Code	SPAN Code	SPAN Combined Commodity Code
	Chicago Ethanol (Platts) Synthetic Calendar Spread - One Month (Non-tradable)	1CE	1CE	1CE	NY-1CE
	Chicago Ethanol (Platts) Calendar Spread Option - One Month	CE1	CE1	CE1	NY-1CE
	Chicago Ethanol (Platts) Synthetic Calendar Spread - Two Month (Non-tradable)	2CE	2CE	2CE	NY-2CE
	Chicago Ethanol (Platts) Calendar Spread Option - Two Month	CE2	CE2	CE2	NY-2CE
	Chicago Ethanol (Platts) Synthetic Calendar Spread - Three Month (Non-tradable)	3CE	3CE	3CE	NY-3CE
	Chicago Ethanol (Platts) Calendar Spread Option - Three Month	CE3	CE3	CE3	NY-3CE
	Chicago Ethanol (Platts) Synthetic Calendar Spread - Six Month (Non-tradable)	6CE	6CE	6CE	NY-6CE
	Chicago Ethanol (Platts) Calendar Spread Option - Six Month	CE6	CE6	CE6	NY-6CE
Description	Chicago Ethanol Calendar Spread Options (CSOs) on Chicago Ethanol (Platts) Futures (CU)				
Instrument Type	Option				
Regulatory Class	Option				
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	42,000 Gallons				
Series Listing Convention	CE1: CPC & Open Outcry - Thirty-five 1-month calendar spreads, Globex – One 1-month calendar spread CE2: CPC & Open Outcry - Ten 2-month calendar spreads, Globex – One 2-month calendar spread CE3: CPC & Open Outcry - Nine 3-month calendar spreads, Globex – One 3-month calendar spread CE6: CPC & Open Outcry - Six 6-month calendar spreads, Globex – One 6-month calendar spread				
Initial Contracts	CE1: March 2016 – January 2019 CE2: March 2016 – December 2016				

	CE3: March 2016 – November 2016 CE6: March 2016 – August 2016					
Minimum Price Increment	0.0001					
Value Per Tick / Currency	42,000 x 0.0001 = \$4.20					
Contract Multiplier (CVF)	42,000					
Exercise Style	European					
Block Eligible / Minimum Block Quantity	Yes / 5					
Exercise Price Intervals and Listings	Dynamically generated strikes at 0.001 increments					
Termination of Trading	Trading terminates on the business day immediately preceding the termination of the nearby Chicago Ethanol (Platts) Futures (CU) leg in the spread (CU terminates trading on Last business day of the contract month)					
Final Settlement Increment	0.0001					
Final Settlement Date	LTD					
Delivery	Physical – Exercise into futures					
Price Conventions	Trade Prices	CE1: 1.2607 CE2: 2.1203 CE3: 1.3608 CE6: 2.2707	Option Strikes	-0.047 -0.158 0.372 0.060	Globex Prices	12607 21203 13608 22707
	ITC Fractional Format	CE1: 0012607 CE2: 0021203 CE3: 0013608 CE6: 0022707	ITC Fractional Indicator	4	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						