

Date: July 15, 2011	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs																		
Listing Date	July 18, 2011																		
Product Exchange	NYMEX																		
Product Name / Clearing Code	Short-Term Crude Oil Option – C01, C02, ...C31 Short-Term Natural Gas Option – U01, U02, ...U31 NP11-44																		
Description	Daily Option on a monthly underlying future																		
Instrument Type	Options																		
Sub-Type	Daily																		
Trading Venue	CME Globex, CME ClearPort (CPC) and NYMEX Trading Floor (NXPIT)																		
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																		
Contract Size	C01 – C31 – 1,000 Barrels U01 – U31 – 10,000 MMBTU																		
Series Listing Convention	5 Consecutive Business Days; Numeric component of contract name corresponds to calendar date (C06M11 corresponds to June 6, 2011). No contract listed if such day is a LO/ON option expiration.																		
Initial Contracts	<table border="0"> <tr> <td>On Trade Date</td> <td>List</td> </tr> <tr> <td>July 18</td> <td>July 22</td> </tr> <tr> <td>July 19</td> <td>July 22 and 25</td> </tr> <tr> <td>July 20</td> <td>July 22, 25 and 26</td> </tr> <tr> <td>July 21</td> <td>July 22, 25, 26 and 27</td> </tr> <tr> <td>July 22</td> <td>July 22, 25, 26, 27 and 28</td> </tr> <tr> <td colspan="2">Thereafter, one off and add the next one.</td> </tr> <tr> <td>July 25</td> <td>July 25, 26, 27, 28 and 29 (July 22 off and add July 29)</td> </tr> <tr> <td>July 26</td> <td>July 26, 27, 28, 29, 30 (July 25 off and add July 30)</td> </tr> </table>	On Trade Date	List	July 18	July 22	July 19	July 22 and 25	July 20	July 22, 25 and 26	July 21	July 22, 25, 26 and 27	July 22	July 22, 25, 26, 27 and 28	Thereafter, one off and add the next one.		July 25	July 25, 26, 27, 28 and 29 (July 22 off and add July 29)	July 26	July 26, 27, 28, 29, 30 (July 25 off and add July 30)
On Trade Date	List																		
July 18	July 22																		
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July 26	July 26, 27, 28, 29, 30 (July 25 off and add July 30)																		
Rollover Schedule	Daily																		
Minimum Price Intervals	C01 – C31 – 0.01 U01 – U31 – 0.0001																		
Value Per Tick / Currency	C01 – C31 – 0.01 = \$10.00 U01 – U31 – 0.0001 = \$1.00																		
Cabinet Value	C01 – C31 – \$1.00 U01 – U31 – n/a																		
Block Eligible / Minimum Block Quantity	No																		
Exercise Style	European																		
Exercise Price Intervals & Listings	C01 – C31 – ATM +/- 10 strikes at 0.50 intervals U01 – U31 – ATM +/- 10 strikes at 0.05 intervals																		
Allow Negative Price	No																		
Allow Negative Strike Price	No																		



Termination of Trading	Calendar day corresponding to the number in the contract name (C13 represents expiry on the 13 th calendar day of the month)				
Final Settlement Price	C01 – C31 – 0.01 U01 – U31 – 0.0001				
Final Settlement Date	LTD				
Clearing DPL	C01 – C31 – 2 U01 – U31 – 4				
Settlement DPL	C01 – C31 – 2 U01 – U31 – 4				
Position Limits		All Months	Any Month	Expiring Month	
	C01 - C31	20,000	10,000	3,000	
	U01 - U31	12,000	12,000	1,000	
Minimum Reportable Level	25				
Delivery	Financially Settled				
Price Conventions	Options Strike Price		Options Premium		Information Contacts
Actual Price	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.050, 4.100, 4.150		C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007		CMEGroup.com Inquiries Customer Service (800) 331-3332
CME Globex	C01 – C31 – 11050, 11100, 11150 U01 – U31 – 4050, 4100, 4150		C01 – C31 – 149, 150, 151 U01 – U31 – 20005, 20006, 20007		General Information Products & Services (312) 930-8213 Clearing House (312) 207-2525
CME ClearPort	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.050, 4.100, 4.150		C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007		
FEC	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.050, 4.100, 4.150		C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007		Globex Information Globex Control Center (312) 456-2391
Settlement Price File	C01 – C31 – 0011050, 0011100, 0011150 U01 – U31 – 0004050, 0004100, 0004150		C01 – C31 – 0000149, 0000150, 0000151 U01 – U31 – 0020005, 0020006, 0020007		Performance Bond Information Risk Management Dept. (312) 648-3888
SPAN File	C01 – C31 – 0011050, 0011100, 0011150 U01 – U31 – 0004050, 0004100, 0004150		C01 – C31 – 0000149, 0000150, 0000151 U01 – U31 – 0020005, 0020006, 0020007		Position Limits Market Regulation (312) 341-7970
FIXML Trade Register File	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.050, 4.100, 4.150		C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007		Clearing Fees Clearing Fee Hotline (312) 648-5470
Final Settlement	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.050, 4.100, 4.150		C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007		
PCS	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.050, 4.100, 4.150		C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007		



Assignment Reports	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.05, 4.10, 4.15	C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007
Product Reference Files	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.05, 4.10, 4.15	C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007
Trade Messages	C01 – C31 – 110.50, 111.00, 111.50 U01 – U31 – 4.05, 4.10, 4.15	C01 – C31 – 1.49, 1.50, 1.51 U01 – U31 – 2.0005, 2.0006, 2.0007