



**Chicago Climate Futures Exchange, LLC
ECO-Clean Energy Index Futures Contract Specifications**

Contract Size	<p>\$50 times the value of the ECO-Clean Energy Index</p> <p>The ECO-Clean Energy Index is a modified equal dollar weighted stock index of U.S. listed companies focusing on the technologies for utilizing greener, renewable sources of energy. These technologies include renewable energy harvesting or production, energy conversion, energy storage, pollution prevention, improving efficiency, power delivery, energy conservation, and monitoring information.</p>
Quotation	US dollars
Minimum Tick Increment	0.20 of an index point = \$10 per contract
Symbol	ECO-Index
Trading Hours	7:00 a.m. – 3:00p.m. Central Time
Contract Listing Cycle	Up to six consecutive quarterly contracts on a March, June, September, December cycle
Deliverable Instruments	Cash Settled
First Trading Day	The first trading day of a contract is the first business day following an expiration day of a contract.
Last Trading Day	The last trading day of a contract month is the business day immediately preceding the day of determination of the Final Settlement Price.
Daily Settlement Price	<p>Settlement prices will be based on the following criteria:</p> <ol style="list-style-type: none"> a. A single traded price during the pre-close. b. If more than one trade occurs during the pre-close, the trade volume weighted average of the prices, rounded to the nearest tick. c. If no trade occurs during the pre-close, the following will be given consideration; <ol style="list-style-type: none"> 1. the volume weighted average of the last two trade prices, rounded to the nearest tick; 2. the mid-point between the best bid and offer (volume weighted) in the pre-close rounded to the nearest tick; 3. spread price relationships; and 4. time value between the contract months d. The Exchange reserves the right to take into account other factors in determining settlement prices.
Final Settlement Price	<p>The Final Settlement Price (FSP) shall be determined on the third Friday of the contract month. The FSP shall be a special quotation of the ECO-Clean Energy Index based on the opening prices of the component stocks in the index, or on the last sale price of a stock that does not open for trading on the day of the determination of the FSP.</p> <p>If the ECO-Clean Energy Index is not scheduled to be published on the third Friday of the contract month, the FSP shall be determined on the first earlier day for which the index is scheduled to be published.</p>

Price Limits and Trading Halts	The daily price limits shall be ten percent (10%) of the average settlement prices of a calendar month immediately preceding the beginning of a calendar quarter month. Trading halts shall be coordinated with trading halts in the securities markets.
Reportable Position Limits	200 contracts
Nearby Expiration Month Speculative Position Limits	5,000 contracts

Contract specifications and related rules are subject to revision. If CCFE determines that revisions to the contract specifications and related rules are warranted, reasonable efforts will be taken to provide appropriate advance notification of such revisions.

This document is a summary of the CCFE contract specification rules; see the CCFE Rulebook for complete contract specification rules.