



Chicago Climate Futures Exchange, LLC
Dow Jones Sustainability World Index Futures Contract Specifications

| | |
|--|--|
| Contract Size | \$50 times the value of the Dow Jones Sustainability World Index. The Dow Jones Sustainability World Index is a global index established to track the performance of companies that lead the field in terms of corporate sustainability. |
| Quotation | US dollars |
| Minimum Tick Increment | 0.25 per index point = \$12.50 per contract |
| Symbol | DJSI-W |
| Trading Hours | 7:00 A.M. – 3:00 P.M. Central Standard Time. On the Last Trading Day of a contract, the contract will cease trading at 2:00 PM CST. |
| Contract Listing Cycle | Up to four 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 Thursday before the third Friday of the contract month. If the Dow Jones Sustainability World Index is not scheduled to be re-weighted on the third Friday of the contract month, the last trading day shall be the first day prior to the quarterly re-weighting of the index. |
| Final Settlement Price | The final settlement price shall be a special quotation of the Dow Jones Sustainability World Index calculated by Dow Jones Indexes between 2:55 P.M. CST and 3:10 P.M. CST on the last trading day. |
| 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 |
| Block Trade Minimum | 100 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.

Dow Jones Sustainability Index Disclaimer

The Dow Jones World Sustainability Index Futures are not sponsored, endorsed, sold or promoted by SAM Indexes GmbH, Dow Jones & Company, Inc., or any of their respective affiliates. Neither SAM Indexes GmbH, Dow Jones & Company, Inc. nor any of their respective affiliates makes any representation or warranty, express or implied, to the owners of or counterparts to the Dow Jones World Sustainability Index Futures or any member of the public regarding the advisability of investing in securities or commodities generally or in the Dow Jones World Sustainability Index Futures particularly. The only relationship of SAM Indexes GmbH to the Licensee is the licensing of certain trademarks, trade names and service marks and of the **Dow Jones Sustainability IndexesSM**, which is determined, composed and calculated without regard to Chicago Climate Exchange, Inc. on behalf of its wholly owned subsidiary Chicago Climate Futures Exchange or the Dow Jones World Sustainability Index Futures. Neither SAM Indexes GmbH, Dow Jones & Company, Inc. nor any of their respective affiliates has any obligation to take the needs of Chicago Climate Exchange, Inc. on behalf of its wholly owned subsidiary Chicago Climate Futures Exchange or the owners of the Dow Jones World Sustainability Index Futures into consideration in determining, composing or calculating **Dow Jones Sustainability IndexesSM**. Neither SAM Indexes GmbH, Dow Jones & Company, Inc. nor any of their respective affiliates is responsible for nor has participated in the determination of the timing of, prices at, or quantities of the Dow Jones World Sustainability Index Futures to be issued or in the determination or calculation of the equation by which the Dow Jones World Sustainability Index Futures are to be converted into cash. Neither SAM Indexes GmbH, Dow Jones & Company, Inc. nor any of their respective affiliates shall have any obligation or liability in connection with the administration, marketing or trading of the Dow Jones World Sustainability Index Futures. Notwithstanding the foregoing, SAM Indexes GmbH, Dow Jones & Company, Inc. and their respective affiliates may independently issue and/or sponsor financial products unrelated to the Products currently being issued by Licensee, but which may be similar to and competitive with the Products.

NONE OF SAM INDEXES GMBH, DOW JONES & COMPANY, INC. OR ANY OF THEIR RESPECTIVE AFFILIATES GUARANTEES THE ACCURACY AND/OR THE COMPLETENESS OF THE **DOW JONES SUSTAINABILITY INDEXESSM** OR ANY DATA INCLUDED THEREIN AND NONE OF SAM INDEXES GMBH, DOW JONES & COMPANY, INC. OR ANY OF THEIR RESPECTIVE AFFILIATES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. NONE OF SAM INDEXES GMBH, DOW JONES & COMPANY, INC. OR ANY OF THEIR RESPECTIVE AFFILIATES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY Chicago Climate Exchange, Inc. on behalf of its wholly owned subsidiary Chicago Climate Futures Exchange, OWNERS OF THE Dow Jones World Sustainability Index Futures, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE **DOW JONES SUSTAINABILITY INDEXESSM** OR ANY DATA INCLUDED THEREIN. NONE OF SAM INDEXES GMBH, DOW JONES & COMPANY, INC., OR ANY OF THEIR RESPECTIVE AFFILIATES MAKES ANY EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE **DOW JONES SUSTAINABILITY INDEXESSM** OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL SAM INDEXES GMBH, DOW JONES & COMPANY, INC. OR ANY OF THEIR RESPECTIVE AFFILIATES HAVE ANY LIABILITY FOR ANY LOST PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES OR LOSSES, EVEN IF NOTIFIED OF THE POSSIBILITY THEREOF. OTHER THAN DOW JONES & COMPANY, INC. AND LICENSOR'S AFFILIATES THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN SAM INDEXES GMBH AND Chicago Climate Exchange, Inc. on behalf of its wholly owned subsidiary Chicago Climate Futures Exchange.