

# NYMEX Options on Futures

Product	Instrument Group Code	Product Code	Underlying Product Code	Exercise Style	Contract Size	Contract Tick Size	CME Globex Tick Size	MDP RLC Channel	Contract Strike Price Increment	CME Globex Strike Price Increment	CME Globex Strike Listing Rules	Maximum Months Available
<b>NYMEX Options on Futures</b>												<b>Sun - Fri 5:00pm - 4:15pm (CT)</b>
Crude Oil	LO	LO	CL	American	1,000 barrels	0.01	1	35	Small = 0.50 Large = 2.50	Small = 5 Large = 25	Small = ATM ± 5 Large = ATM ± 3	33
European-style Crude Oil	LO	LCE	CL	European	1,000 barrels	0.01	1	35	Small = 0.50 Large = 2.50	Small = 5 Large = 25	Small = ATM ± 5 Large = ATM ± 3	33
RBOB	OB	OB	RB	American	42,000 gallons	0.0001	1	35	Small = 0.01 Large = 0.05	Small = 1 Large = 5	Small = ATM ± 20 Large = ATM ± 5	36
Heating Oil	OH	OH	HO	American	42,000 gallons	0.0001	1	35	Small = 0.01 Large = 0.05	Small = 1 Large = 5	Small = ATM ± 20 Large = ATM ± 5	36
Natural Gas	ON	ON	NG	American	10,000 MMBtu	0.001	1	36	Small = 0.01 Large = 0.05	Small = 1 Large = 5	Small = ATM ± 20 Large = ATM ± 5	24
European-style Natural Gas	GZ	LNE	NG	European	10,000 MMBtu	0.0001	1	36	Small = 0.01 Large = 0.05	Small = 1 Large = 5	Small = ATM ± 20 Large = ATM ± 5	24
Copper	1U	HXE	HG	American	25,000 pounds	0.0005	5	37	Small = 0.01 Med = 0.02 Large = 0.05	Small = 1 Med = 2 Large = 5	ATM ± 6	22
Gold	OG	OG	GC	American	100 ounces	0.10	10	37	Near 6 months = 5.00 Far months = 10.00	Near 6 months = 5 Far months = 10	ATM ± 6	6 nearest months 1st serial month All listed June and Dec
Silver	SO	SO	SI	American	5,000 ounces	0.001	1	37	<b>Near 6 months</b> Small = 0.10 Medium = 0.25 Large = 0.50 <b>6 months - 2 years</b> Small = 0.25 Medium = 0.50 Large = 1.00 <b>2 years plus = 1.00</b>	<b>Near 6 months</b> Small = 10 Medium = 25 Large = 50 <b>6 months - 2 years</b> Small = 25 Medium = 50 Large = 100 <b>2 years plus = 100</b>	First 2 years = ATM ± 6 2 years plus = ATM ± 2	25
<b>NYMEX Calendar Spread Options</b>												<b>Sun - Fri 5:00pm - 4:15pm (CT)</b>
Crude Oil 1 Month	XZ	WAY	CAY	European	1,000 barrels	0.01	1	35	Small = 0.25 Large = 2.00	Small = 25 Large = 200	Small = ATM ± 5 Large = ATM ± 3	72
RBOB 1 Month	XZ	ZAY	ZIY	European	42,000 gallons	0.0001	1	35	Small = 0.001 Large = 0.002	Small = 1 Large = 2	Small = ATM ± 20 Large = ATM ± 5	36
Heating Oil 1 Month	XZ	FAY	GHY	European	42,000 gallons	0.0001	1	35	Small = 0.001 Large = 0.002	Small = 1 Large = 2	Small = ATM ± 20 Large = ATM ± 5	36
Natural Gas 1 Month	C2	IAY	DGY	European	10,000 MMBtu	0.001	1	36	Small = 0.01 Large = 0.05	Small = 1 Large = 5	Small = ATM ± 20 Large = ATM ± 5	72
<b>NYMEX Crack Spread Options</b>												<b>Sun - Fri 5:00pm - 4:15pm (CT)</b>
RBOB	XZ	RXY	ZXY	American	1,000 barrels	0.01	1	35	Small = 0.25 Large = 2.00	Small = 25 Large = 200	Small = ATM ± 5 Large = ATM ± 3	36
Heating Oil	XZ	CHY	HCY	American	1,000 barrels	0.01	1	35	Small = 0.25 Large = 2.00	Small = 25 Large = 200	Small = ATM ± 5 Large = ATM ± 3	36

# NYMEX Options Spreads on CME Globex

Product	Instrument Group Code	Product Code	Underlying Product Code	Strategy Type Code	Exercise Style	Instrument Code	Contract Tick Size	CME Globex Tick Size	MDP RLC Channel	Contract Strike Price Increment	CME Globex Strike Price Increment	CME Globex Strike Listing Rules	Maximum Months Available
<b>NYMEX Options - Straddle</b>													<b>Sun - Fri 5:00pm – 4:15pm (CT)</b>
RBOB	1B	OB	RB	ST	American	OB:STMYPssss	0.0001	1	35	0.01	1	ATM ± 20	36
Heating Oil	1I	OH	HO	ST	American	OH:STMYCssss	0.0001	1	35	0.01	1	ATM ± 20	36
Crude Oil	1N	LO	CL	ST	American	LO:STMYCssss*	0.01	1	35	0.50	5	ATM ± 20	33
Natural Gas	1T	ON	NG	ST	American	ON:STMYCssss	0.001	1	36	0.05	5	ATM ± 40	24
Gold	1Y	OG	GC	ST	American	OG:STMYPssss	0.10	10	37	5.00	5	ATM ± 20	6 nearest months
Copper	2U	HXE	HG	ST	American	HXE:STMYCssss	0.0005	5	37	0.01	1	ATM ± 6	24
Silver	S1	SO	SI	ST	American	SO:STMYPssss	0.001	1	37	0.25	25	ATM ± 20	5 nearest months 1st serial month
<b>NYMEX Options - Strangle</b>													<b>Sun - Fri 5:00pm – 4:15pm (CT)</b>
RBOB	1B	OB	RB	SG	American	OB:SGMYPssss ssss	0.0001	1	35	0.01	1	ATM ± 20	36
Heating Oil	1I	OH	HO	SG	American	OH:SGMYCssss ssss	0.0001	1	35	0.01	1	ATM ± 20	36
Crude Oil	1N	LO	CL	SG	American	LO:SGMYCssss ssss*	0.01	1	35	1.00	1	ATM ± 20	33
Natural Gas	1T	ON	NG	SG	American	ON:SGMYCssss ssss	0.001	1	36	0.05	5	ATM ± 40	24
Gold	1Y	OG	GC	SG	American	OG:SGMYPssss ssss	0.10	10	37	5.00	5	ATM ± 20	6 nearest months
Copper	2U	HXE	HG	SG	American	HXE:SGMYCssss ssss	0.0005	5	37	0.01	1	ATM ± 6	24
Silver	S1	SO	SI	SG	American	SO:SGMYPssss ssss	0.001	1	37	0.25	25	ATM ± 20	5 nearest months 1st serial month
<b>NYMEX Options - Vertical</b>													<b>Sun - Fri 5:00pm – 4:15pm (CT)</b>
RBOB	1B	OB	RB	VT	American	OB:VTMYPssss ssss	0.0001	1	35	0.01	1	ATM ± 20	36
Heating Oil	1I	OH	HO	VT	American	OH:VTMYCssss ssss	0.0001	1	35	0.01	1	ATM ± 20	36
Crude Oil	1N	LO	CL	VT	American	LO:VTMYCssss ssss*	0.01	1	35	1.00	1	ATM ± 20	33
Natural Gas	1T	ON	NG	VT	American	ON:VTMYCssss ssss	0.001	1	36	0.05	5	ATM ± 40	24
Gold	1Y	OG	GC	VT	American	OG:VTMYPssss ssss	0.10	10	37	5.00	5	ATM ± 20	6 nearest months
Copper	2U	HXE	HG	VT	American	HXE:VTMYCssss ssss	0.0005	5	37	0.01	1	ATM ± 6	24
Silver	S1	SO	SI	VT	American	SO:VTMYPssss ssss	0.001	1	37	0.25	25	ATM ± 20	5 nearest months 1st serial month
<b>NYMEX Options - Butterfly</b>													<b>Sun - Fri 5:00pm – 4:15pm (CT)</b>
RBOB	1B	OB	RB	BO	American	OB:BOMYPssss ssss	0.0001	1	35	0.01	1	ATM ± 20	36
Heating Oil	1I	OH	HO	BO	American	OH:BOMYCssss ssss	0.0001	1	35	0.01	1	ATM ± 20	36
Crude Oil	1N	LO	CL	BO	American	LO:BOMYCssss ssss*	0.01	1	35	1.00	1	ATM ± 20	33
Natural Gas	1T	ON	NG	BO	American	ON:BOMYCssss ssss	0.001	1	36	0.05	5	ATM ± 40	24
Gold	1Y	OG	GC	BO	American	OG:BOMYPssss ssss	0.10	10	37	5.00	5	ATM ± 20	6 nearest months
Copper	2U	HXE	HG	BO	American	HXE:BOMYCssss ssss	0.0005	5	37	0.01	1	ATM ± 6	24
Silver	S1	SO	SI	BO	American	SO:BOMYPssss ssss	0.001	1	37	0.25	25	ATM ± 20	5 nearest months 1st serial month

\*MY = month-year, e.g. 'U8' C/P = Call/Put ssss = strike price