

NYMEX Futures on CME Globex

Product	Instrument Group Code	Product Code	Contract Size	Contract Tick Size	Tick Value	CME Globex Tick Size	MDP RLC Channel	Maximum Months Available
NYMEX Energy Futures – Financially Settled			Implied	Sun - Fri 5:00pm – 4:15pm (CT)				
Brent Crude Oil	BB	BB	1000 barrels	0.01	\$10.00	1	30	78
Brent Crude Oil Last Day	CL	BZ	1000 barrels	0.01	\$10.00	1	30	78
NYMEX Crude Oil MACI Index	MA	XCN	200 index points	0.01	\$10.00	1	30	1
NYMEX Crude Oil Backwardation Contango Index	MA	XKN	200 index points	0.01	\$10.00	1	30	1
NYMEX Energy Futures - Physically Settled			Implied	Sun - Fri 5:00pm – 4:15pm (CT)				
Crude Oil	CL	CL	1000 barrels	0.01	\$10	1	30	78
Heating Oil	CL	HO	42,000 gallons	0.0001	\$4.20	1	30	36
RBOB	CL	RB	42,000 gallons	0.0001	\$4.20	1	30	12
Singapore 380cst Fuel Oil	CL	HZ	100 metric tons	0.01	\$1.00	1	30	36
Russian Export Blend Crude Oil (REBCO)	CL	RE	1,000 U.S. barrels	0.01	\$10.00	1	30	72
Gulf Coast Ultra Low Sulfur Diesel	CL	LU	42,000 gallons	0.0001	\$4.20	1	30	36
Gulf Coast Gasoline	CL	LR	42,000 gallons	0.0001	\$4.20	1	30	36
Ethanol Physical	CL	QEN	42,000 gallons	0.0001	\$4.20	1	30	36
Natural Gas	NG	NG	10000 mmBTU	0.001	\$10.00	1	31	72
Propane Gas	PN	PN	42,000 gallons	0.0001	\$4.20	1	31	36
Carbon EUA Emissions Euro	VO	EUA	1,000 Tons	0.01	\$10.00	1	32	11
Carbon Certified Emission Reduction Euro	VO	CCR	1,000 Tons	0.01	\$10.00	1	32	11
SO2 Emissions	VO	RSN	100 Allowances	0.25	\$25.00	25	32	36
Annual NOX Vintage 2009	VO	WWN	10 Tons	25.00	\$250.00	2500	32	7
Annual NOX Vintage 2010	VO	YPN	10 Tons	25.00	\$250.00	2500	32	11
Annual NOX Vintage 2011	VO	YQN	10 Tons	25.00	\$250.00	2500	32	15
Annual NOX Vintage 2012	VO	YRN	10 Tons	25.00	\$250.00	2500	32	19
Seasonal NOX Vintage 2008	VO	RNN	10 Tons	25.00	\$250.00	2500	32	3
Seasonal NOX Vintage 2009	VO	YIN	10 Tons	25.00	\$250.00	2500	32	7
Seasonal NOX Vintage 2010	VO	YJN	10 Tons	25.00	\$250.00	2500	32	11
Seasonal NOX Vintage 2011	VO	YKN	10 Tons	25.00	\$250.00	2500	32	15
Seasonal NOX Vintage 2012	VO	YMN	10 Tons	25.00	\$250.00	2500	32	19
Energy TAS Futures – on Financially Settled Products			Not Implied	Sun - Fri 5:00pm – 1:30pm (CT)				
Brent Crude Oil TAS	WT	BBT	1000 barrels	0.01	\$10.00	1	30	3
Brent Crude Oil Last Day TAS	WT	BZT	1000 barrels	0.01	\$10.00	1	30	3
NYMEX Crude Oil MACI Index TAS	CT	XCT	200 index points	0.01	\$10.00	1	30	1
NYMEX Crude Oil Backwardation Contango Index TAS	CT	XKT	200 index points	0.01	\$10.00	1	30	1

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NYMEX Energy TAS Futures – on Physically Settled Products			Not Implied			Sun - Fri 5:00pm – 1:30pm (CT)		
Crude Oil TAS	CT	CLT	1000 barrels	0.01	\$10.00	1	30	3
Natural Gas TAS	NA	NGT	10,000Mmbtu	0.001	\$10.00	1	31	3
RBOB TAS	CT	RBT	42,000 gallons	0.0001	\$4.20	1	30	3
Heating oil TAS	CT	HOT	42,000 gallons	0.0001	\$4.20	1	30	3
Russian Export Blend Crude Oil (REBCO) TAS	CT	RET	1,000 U.S. barrels	0.01	\$10.00	1	30	3
Gulf Coast Ultra Low Sulfur Diesel TAS	CT	LUT	42,000 gallons	0.0001	\$4.20	1	30	3
Gulf Coast Gasoline TAS	CT	LRT	42,000 gallons	0.0001	\$4.20	1	30	3
NYMEX miNY Energy Futures			Implied			Sun - Fri 5:00pm – 4:15pm (CT)		
NYMEX miNY Heating oil	QM	QH	21,000 gallons	0.001	\$21.00	25	30	18
NYMEX miNY RBOB gasoline	QM	QU	21,000 gallons	0.001	\$21.00	25	30	12
NYMEX miNY Crude oil	QM	QM	500 barrels	0.025	\$12.50	25	30	72
NYMEX miNY Natural gas	QG	QG	2500 mmBTU	0.005	\$12.50	5	31	72
NYMEX SOFTS Futures – Financially Settled			Implied			Sun - Fri 5:00pm – 4:15pm (CT)		
Cocoa	CJ	CJ	10 metric tons	1	\$10.00	1	32	10
Coffee	KT	KT	37,500 pounds	0.0005	\$18.75	5	32	10
Cotton	TT	TT	50,000 pounds	0.0001	\$5.00	1	32	10
Sugar 11	YO	YO	112,000 pounds	0.0001	\$11.20	1	32	10
NYMEX SOFTS Futures TAS – Financially Settled			Implied			Sun - Fri 5:00pm – 4:15pm (CT)		
Cocoa TAS	CJ	CJT	10 metric tons	1	\$10.00	1	32	10
Coffee TAS	KT	KTT	37,500 pounds	0.0005	\$18.75	5	32	10
Cotton TAS	TT	TTT	50,000 pounds	0.0001	\$5.00	1	32	10
Sugar 11 TAS	YO	YOT	112,000 pounds	0.0001	\$11.20	1	32	10
NYMEX iPort Futures – Financially Settled			Implied			Sun - Fri 5:00pm – 4:15pm (CT)		
Cat Risk Nationwide	WU	WU	10 index points	1	\$10.00	1	32	3
Cat Risk Texas to Maine (exc Florida)	WY	WY	10 index points	1	\$10.00	1	32	3
Cat Risk Florida	WF	WF	10 index points	1	\$10.00	1	32	3
Ardour Global Index	AX	AX	25 index points	0.5	\$12.50	5	30	4
NYMEX Uranium Futures – Financially Settled			Implied			Sun - Fri 5:00pm – 4:15pm (CT)		
UxC Uranium U308 Swap	UX	UX	250 pounds	0.05	\$0.05	5	31	36
NYMEX Calendar Spread Synthetic Futures						Sun - Fri 5:00pm – 4:15pm (CT)		
Crude Oil 1 Month	08	CAY	1,000 barrels	0.01	\$10.00	1	30	71
RBOB 1 Month	08	ZIY	42,000 gallons	0.0001	\$4.20	1	30	11
Heating Oil 1 Month	08	GHY	42,000 gallons	0.0001	\$4.20	1	30	16
Natural Gas 1 Month	08	DGY	10,000 MMBtu	0.001	\$10.00	1	31	71
NYMEX Crack Spread Synthetic Futures						Sun - Fri 5:00pm – 4:15pm (CT)		
RBOB	08	ZXY	1,000 barrels	0.01	\$10.00	1	30	36
Heating Oil	08	HCY	1,000 barrels	0.01	\$10.00	1	30	36

NYMEX Futures Spreads on CME Globex

Product	Instrument		Strategy Type Code	Instrument Code	Contract Tick Size	CME		MDP RLC Channel	Maximum Months Available
	Group Code	Product Code				Globex Tick Size	Channel		
NYMEX Energy Futures Strips				Not Implied					Sun - Fri 5:00pm – 4:15pm (CT)
Physically Settled Crude Oil Strip	CL	CL-CL	FS	CL:FS XXM MY*	0.01	1	30		24 quarterlies
RBOB Gasoline Strip	RB	RB-RB	FS	RB:FS XXM MY	0.0001	1	30		4 quarterlies
Heating Oil Strip	HO	HO-HO	FS	HO:FS XXM MY	0.0001	1	30		6 quarterlies
Natural Gas Strip	NG	NG-NG	FS	NG:FS XXM MY	0.001	1	31		24 quarterlies
NYMEX Brent Crude Oil Financial Strip	BB	BB-BB	FS	BB:FS XXM MY	0.01	1	30		24 quarterlies
NYMEX Brent Financial Last Day Strip	CL	BZ-BZ	FS	BZ:FS XXM MY	0.01	1	30		24 quarterlies
Uranium Futures Strips	UX	UX-UX	FS	UX:FS XXM MY	0.01	1	31		36 months
SO2 Emissions Strip	VO	RSN-RSN	FS	RSN:FS XXM MY	0.25	25	32		36 months
NYMEX Physically Settled 1:1 Crack Spreads				Implied					Sun - Fri 5:00pm – 4:15pm (CT)
RBOB Gasoline vs Crude Oil	CL	RB:CL	C1	CL:C1 RB-CL MY*	0.01	1	30		
Heating Oil vs Crude Oil	CL	HO:CL	C1	CL:C1 HO-CL MY	0.01	1	30		
NYMEX Cash/Physical Intercommodity Spreads				Implied					Sun - Fri 5:00pm – 4:15pm (CT)
Crude Oil vs Brent Financial Last Day	CL	CL:BZ	IS	CLMY-BZMY*	0.01	1	30		
Brent Financial Last Day vs REBCO	CL	BZ:RE	IS	BZMY-REMY	0.01	1	30		
NYMEX Physically Settled Intercommodity Spreads				Implied					Sun - Fri 5:00pm – 4:15pm (CT)
Crude Oil Financial vs REBCO	CL	CL:RE	IS	CLMY-REMY*	0.01	1	30		
RBOB Gasoline vs Heating Oil	CL	RB:HO	IS	RBMY-HOMY	0.0001	1	30		
Gulf Coast Gasoline vs RBOB Gasoline	CL	LR:RB	IS	LRMY-RBMY	0.0001	1	30		
Gulf Coast ULSD vs Heating Oil	CL	LU:HO	IS	LUMY-HOMY	0.0001	1	30		
Gulf Coast Gasoline vs Gulf Coast ULSD	CL	LR:LU	IS	LRMY-LUMY	0.0001	1	30		
Ethanol vs RBOB Gasoline	CL	QEN:RB	IS	QENMY-RBMY	0.0001	1	30		

*XX = number of months and MY = month-year, e.g.'U8'