



CME Group U.S. Coal

Product Slate and Benefits

- Most comprehensive product slate, with futures and options for key U.S. coal producing regions
- Highest open interest and best margin offsets for maximum capital optimization
- Flexible access via CME ClearPort, CME Globex, and the Trading Floor, with straight-through-processing from broker screens

Introducing Illinois Basin Coal Futures (ILB)

Available October 2014 on NYMEX, the most liquid U.S. Coal Exchange

The Contract

Our new physical Illinois Basin Coal Futures contract (ILB) offers the ability to deliver or take delivery of coal along the Ohio River in a timely, transparent, and efficient fashion at CME Group registered and regulated facilities. ILB trades on CME Globex, the foremost global electronic trading system for futures and options, with true intraday-pricing transparency. Cleared OTC trades can be executed on CME Clearport. Both CME Globex and CME ClearPort may be accessed via CME Direct, our free execution platform.

Key Benefits

- Allows market participants to manage exposure to Illinois Basin Coal
- Illinois Basin is the fastest growing U.S. production basin
- Cost efficient: high heat and low transportation costs
- Easily transportable to Gulf for international export
- Physically deliverable
- Standardized delivery process governed by CME Group
- Customizable delivery process, if buyer and seller agree
- Evolving U.S. power plant technologies make high sulfur Illinois Basin coal an attractive fuel

• Futures

- Central Appalachian Futures (QL), commonly referred to as the “NYMEX Contract,” *physically delivered*
- CSX Coal (Platts OTC Broker Index) Futures (QX)
- Powder River Basin Coal (Platts OTC Broker Index) Futures (QP)
- Coming Soon: Illinois Basin Coal Futures (ILB), *physically delivered* (scheduled for October 2014)

• Options

- Central Appalachian Coal Options-Monthly, Quarterly, and Calendar Strip (C1, 6K, 6M)
- Powder River Basin Coal Option on Quarterly Futures Strip (RPF)
- CSX Coal Quarterly Option on Quarterly Futures Strip (CPF)

Futures

Contract Name	Commodity Code	Physical or Financial	Contract Size	Heat Content	Sulfur	Ash	Chlorine
NYMEX Central Appalachian Coal Futures	QL	Physical	1,550 tons	12,000 Btu Min	1% Max	13.5% Max	NA
CSX Coal (Platts OTC Broker Index) Futures	QX	Financial	1,000 tons	12,500 Btu	1%	NA	NA
Powder River Basin Coal (Platts OTC Broker Index) Futures	QP	Financial	1,000 tons	8,800 Btu	.8 lbs	NA	NA
Illinois River Basin Coal Futures <i>Coming soon!</i>	ILB	Physical	1,750 tons	11,500 Btu	3.15% Max	12% Max	0.35%

Options

Contract Name	Commodity Code	Underlying Futures	Option Type	Physical or Financial
Central Appalachian Coal Options	C1	QL	American	Exercise into Physical Futures
Central Appalachian Coal Calendar Strip Options	6M	QL	European	Exercise into Physical Futures
Central Appalachian Coal Quarterly Options	6K	QL	European	Exercise into Physical Futures
CSX Coal (Platts OTC Broker Index) Options	CPF	QX	European	Exercise into Financial Futures
Powder River Basin (Platts OTC Broker Index) Options	RPF	QP	European	Exercise into Financial Futures

For more information on our coal products, email energy@cme-group.com.

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications. Futures trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade. All examples in this brochure are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.