

# 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 |
|---|-----------------------|--------------|--------------------|---------------------------------------|------------|----------------------|-----------------|--------------------------|
| <b>NYMEX Energy Futures – Financially Settled</b>           |                       |              | <b>Implied</b>     | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |            |                      |                 |                          |
| 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                        |
| <b>NYMEX Energy Futures - Physically Settled</b>            |                       |              | <b>Implied</b>     | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |            |                      |                 |                          |
| 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                       |
| <b>Energy TAS Futures – on Financially Settled Products</b> |                       |              | <b>Not Implied</b> | <b>Sun - Fri 5:00pm – 1:30pm (CT)</b> |            |                      |                 |                          |
| 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                        |

# 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 |
|--|-----------------------|--------------|--------------------|--------------------|------------|---------------------------------------|-----------------|--------------------------|
| <b>NYMEX Energy TAS Futures – on Physically Settled Products</b> |                       |              | <b>Not Implied</b> |                    |            | <b>Sun - Fri 5:00pm – 1:30pm (CT)</b> |                 |                          |
| 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                        |
| <b>NYMEX miNY Energy Futures</b>                                 |                       |              | <b>Implied</b>     |                    |            | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                 |                          |
| 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                       |
| <b>NYMEX SOFTS Futures – Financially Settled</b>                 |                       |              | <b>Implied</b>     |                    |            | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                 |                          |
| 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                       |
| <b>NYMEX SOFTS Futures TAS – Financially Settled</b>             |                       |              | <b>Implied</b>     |                    |            | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                 |                          |
| 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                       |
| <b>NYMEX iPort Futures – Financially Settled</b>                 |                       |              | <b>Implied</b>     |                    |            | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                 |                          |
| 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                        |
| <b>NYMEX Uranium Futures – Financially Settled</b>               |                       |              | <b>Implied</b>     |                    |            | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                 |                          |
| UxC Uranium U308 Swap  | UX                    | UX           | 250 pounds         | 0.05               | \$0.05     | 5                                     | 31              | 36                       |
| <b>NYMEX Calendar Spread Synthetic Futures</b>                   |                       |              |                    |                    |            | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                 |                          |
| Crude Oil 1 Month  | <b>08</b>             | CAY          | 1,000 barrels      | 0.01               | \$10.00    | 1                                     | 30              | 71                       |
| RBOB 1 Month   | <b>08</b>             | ZIY          | 42,000 gallons     | 0.0001             | \$4.20     | 1                                     | 30              | 11                       |
| Heating Oil 1 Month  | <b>08</b>             | GHY          | 42,000 gallons     | 0.0001             | \$4.20     | 1                                     | 30              | 16                       |
| Natural Gas 1 Month  | <b>08</b>             | DGY          | 10,000 MMBtu       | 0.001              | \$10.00    | 1                                     | 31              | 71                       |
| <b>NYMEX Crack Spread Synthetic Futures</b>                      |                       |              |                    |                    |            | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                 |                          |
| RBOB   | <b>08</b>             | ZXY          | 1,000 barrels      | 0.01               | \$10.00    | 1                                     | 30              | 36                       |
| Heating Oil  | <b>08</b>             | HCY          | 1,000 barrels      | 0.01               | \$10.00    | 1                                     | 30              | 36                       |

# NYMEX Futures Spreads on CME Globex

| Product  | Instrument |              | Strategy<br>Type Code | Instrument Code    | Contract<br>Tick Size | CME                 |         | MDP RLC<br>Channel                    | Maximum<br>Months Available |
|--|------------|--------------|-----------------------|--------------------|-----------------------|---------------------|---------|---------------------------------------|-----------------------------|
|  | Group Code | Product Code |                       |                    |                       | Globex<br>Tick Size | Channel |                                       |                             |
| <b>NYMEX Energy Futures Strips</b>                     |            |              |                       | <b>Not Implied</b> |                       |                     |         | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                             |
| 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                             |                             |
| <b>NYMEX Physically Settled 1:1 Crack Spreads</b>      |            |              |                       | <b>Implied</b>     |                       |                     |         | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                             |
| 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      |                                       |                             |
| <b>NYMEX Cash/Physical Intercommodity Spreads</b>      |            |              |                       | <b>Implied</b>     |                       |                     |         | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                             |
| 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      |                                       |                             |
| <b>NYMEX Physically Settled Intercommodity Spreads</b> |            |              |                       | <b>Implied</b>     |                       |                     |         | <b>Sun - Fri 5:00pm – 4:15pm (CT)</b> |                             |
| Crude Oil Financial vs REBCO                           | CL         | CL:RE        | IS                    | CLMY-REMY*         | 0.01                  | 1                   | 30      |                                       |                             |
| RBOB Gasoline vs Heating Oil                           | CL         | RB:HO        | IS                    | RBMV-HOMV          | 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                    | LUMV-HOMV          | 0.0001                | 1                   | 30      |                                       |                             |
| Gulf Coast Gasoline vs Gulf Coast ULSD                 | CL         | LR:LU        | IS                    | LRMY-LUMV          | 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'