

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-015 (2 of 3)

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/28/20 Filing Description: Administrative Amendments to the CME, CBOT and NYMEX Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers: See filing.

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

Official Name(s) of Product(s) Affected:

Rule Numbers:

August 28, 2020

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Administrative Amendments to CME, CBOT and NYMEX Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table for Certain Energy, Agriculture, Equities, and Weather Contracts.  
CBOT Submission No. 20-015 (2 of 3)**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. (“CME”), The Board of Trade of the City of Chicago, Inc. (“CBOT”) and New York Mercantile Exchange, Inc. (“NYMEX”) (collectively, the “Exchanges”) certify to the Commodity Futures Trading Commission (“CFTC” or “Commission”) administrative amendments to the CME, CBOT and NYMEX Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) table (the “Table”) for certain energy, agriculture, equities, and weather futures and options contracts noted in Exhibit A below (the “Contracts”) effective Tuesday, September 22, 2020.

The Exchanges are amending the Table to clarify and amend the language and values, and where appropriate remove anachronistic language and values, in the table to accurately reflect the Exchanges’ non-reviewable trading range (“NRR”) process as it pertains to the Contracts (collectively, the “Rule Amendments”). The Rule Amendments are administrative in nature will not alter in any way the trading characteristics or the economic value of the Contracts. The Rule Amendments are set forth in blackline format Exhibit A below. For convenience, a clean version of the Table in its entirety is also provided in Exhibit B under separate cover.

The Exchanges reviewed the designated contracts market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the Rule Amendments may have some bearing on the following Core Principles:

- **Compliance with the Rules:** The Exchanges shall continue its normal practice to establish, monitor, and enforce compliance with the rules of the contract markets for the Contracts, including the terms and conditions of the Contracts’ amendments for CME Globex non-reviewable trading ranges.
- **Prevention of Market Disruption:** The Rule Amendments will not impede the Exchanges’ capacity and responsibility to prevent manipulation, price distortion, and disruptions to these Contracts through currently established market surveillance, compliance, and enforcement practices and procedures.

- **Availability of General Information:** The Exchanges will amend the Rulebooks accordingly on the effective date, which is publicly available on the CME Group website, to reflect the changes that will be made to the rules pertaining to the NRRs of the Contracts.
- **Execution of Transactions:** The Rule Amendments will have no adverse impact on the central limit order book for the Contracts. These changes will not impede the Exchanges' ability as designated contract markets to provide a competitive, open, and efficient market mechanism for executing transactions that protects the price discovery and physical deliverable processes of the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulations 40.6(a), the Exchanges hereby certify that Rule Amendments to the Table comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchanges certify that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – Amendments to CME/CBOT/NYMEX: Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table (blackline format)  
Exhibit B – CME/CBOT/NYMEX/COMEX Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table (provided under separate cover)

## Exhibit A

### CME/CBOT/NYMEX Rulebook

#### Chapter 5

#### (“Trading Qualifications and Practices”)

#### Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table

(additions are underscored; deletions are ~~struck through~~)

Energy:

**Instrument Name** **Globex Non-Reviewable Ranges (NRR)**

Energy		Outrights			Spreads		
	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks	Change to:
Energy Futures							
<del>CBOT</del> -Denatured Fuel Ethanol Forward Month Futures	FZE	\$0.025 per gallon	250	250	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
<del>Coal (API 5) FOB Newcastle Futures</del> <u>Coal (API 5) FOB Newcastle (Argus/McCloskey) Futures</u>	ACM	\$2.00 per metric ton	200	40	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
Dubai Crude Oil (Platts) <del>Calendar</del> Financial Futures	DCB	\$1.00 per barrel	1000	1000	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
<del>ICE</del> Brent (Euro Denominated) Financial Futures	IBE	€1.00 per barrel	1000	1000	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
<del>ICE</del> Brent (Singapore Marker) Futures	IBS	\$1.00 per barrel	1000	1000	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
<del>DES Japan (RIM) LNG Futures</del> <u>LNG DES Japan (RIM) Futures</u>	JNG	\$0.10 per MMBtu	100	100	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
PP Polypropylene (PCW) <del>Calendar</del> Financial Futures	PPP	\$0.01 per pound	1000	1000	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
<del>3.5% Fuel Oil (Platts) FOB-MED Crack Spread Futures</del> <u>3.5% Fuel Oil Cargoes FOB MED (Platts) Crack Spread Futures</u>	FL	\$1.00 per barrel	1000	1000	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>
<del>3.5% Fuel Oil (Platts) FOB-MED Crack Spread</del> BALMO	FOA	\$1.00 per barrel	1000	1000	<del>Each leg evaluated as an outright</del>		<u>N/A</u> <del>N/A</del>

<u>Futures 3.5% Fuel Oil Cargoes FOB MED (Platts) Crack Spread BALMO Futures</u>						
<u>3.5% Fuel Oil Rdam vs. 3.5% FOB MED Spread (Platts) BALMO Futures 3.5% Fuel Oil Cargoes FOB MED (Platts) vs. 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Futures</u>	63	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>East West Gasoline Futures East-West Gasoline Spread (Platts-Argus) Futures</u>	EWG	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>Gasoil 0.1% Barges FOB Rdam (Platts) vs. Low Sulphur Gasoil BALMO Futures Gasoil 0.1% Barges FOB ARA (Platts) vs. Low Sulphur Gasoil BALMO Futures</u>	A6V	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>Jet Fuel (Platts) Cargoes CIF NWE vs. ICE Gasoil BALMO Futures Jet Fuel Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil BALMO</u>	A6X	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>Northwest Europe Fuel Oil High Low Sulfur Spread (Platts) BALMO Futures 1% Fuel Oil Cargoes FOB NWE (Platts) vs. 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Futures</u>	88	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>Methanol FOB Houston (Argus) Futures</u>	MTH	\$0.025 per gallon	250	10	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>Australian Coking Coal (Platts) Low Vol Futures</u>	ALW	\$.60 per ton	60	60	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>Coal (API 8) cfr South China (Argus/McCloskey) Futures</u>	SSI	\$0.60 per metric ton	60	12	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>CSX Coal (Platts OTC Broker Index) Futures</u>	QXB	\$0.60 per ton	60	60	Each leg evaluated as an outright	<u>N/A</u> N/A
<u>Powder River Basin Coal (Platts OTC Broker Index) Futures</u>	QP	\$0.60 per ton	60	60	Each leg evaluated as an outright	<u>N/A</u> N/A

Dated Brent (Platts) vs. Brent First Month (BFOE) (Platts) Daily CFD Futures	A6W	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dated Brent (Platts) vs. Brent First Month (BFOE) (Platts) Weekly Futures	CFB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dated Brent (Platts) vs. Brent Second Month (BFOE) (Platts) Daily CFD Futures	A59	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dated Brent (Platts) vs. Brent Second Month (BFOE) (Platts) Weekly Futures	CFC	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Brent Crude Oil BALMO Futures	AJ9	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Brent Crude Oil vs. Dubai Crude Oil (Platts) Futures	ADB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Brent Crude Oil vs. Dubai Crude Oil (Platts) Balmo Futures	BDB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Edmonton C5+ Condensate (NE2) Monthly Index Futures	CC5	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Hardisty Western Canadian Select (NE2) Daily Index BALMO Futures	CHB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Edmonton Sweet Synthetic (NE2) Daily Index Futures	CSN	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dated Brent (Platts) BALMO Futures	DBB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dated Brent (Platts) Daily Futures	A7G	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dated Brent (Platts) to Frontline Brent BALMO Futures	AFE	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dubai Crude Oil (Platts) BALMO Futures	ABI	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini Dubai Crude Oil (Platts) Futures	DBL	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini Dubai Crude Oil (Platts) BALMO Futures	DBT	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Columbia Gas TCO (Platts IFERC) Basis Futures	TC	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Columbia Gulf Mainline Natural Gas (Platts IFERC) Basis Futures	5ZN	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Dominion South Point Natural Gas	PGN	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A

(Platts IFERC) Basis Futures						
Dutch TTF Natural Gas Daily Futures	TTD	€2.00 per MWh	2000	400	Each leg evaluated as an outright	<u>N/A</u>
Henry Hub Natural Gas (Platts IFERC) Basis Futures	HB	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Henry Hub Natural Gas (Platts Gas Daily / Platts IFERC) Index Futures	IN	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Henry Hub Natural Gas Last Day Financial Futures - MMBtu/Month	NNE	\$.10 per MMBtu	100	100	Each leg evaluated as an outright	<u>N/A</u>
Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures	NHN	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
LNG Japan/Korea Marker (Platts) Front Half Month Futures	JKF	\$.10 per MMBtu	100	20	Each leg evaluated as an outright	<u>N/A</u>
LNG Japan/Korea Marker (Platts) Back Half Month Futures	JKB	\$.10 per MMBtu	100	20	Each leg evaluated as an outright	<u>N/A</u>
MichCon Natural Gas (Platts IFERC) Basis Futures	NFN	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
NGPL Mid-Con Natural Gas (Platts IFERC) Basis Futures	NL	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
NGPL TexOk Natural Gas (Platts IFERC) Basis Futures	PD	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Panhandle Natural Gas (Platts IFERC) Basis Futures	PH	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Permian Natural Gas (Platts IFERC) Basis Futures	PM	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Rockies Natural Gas (Platts IFERC) Basis Futures	NR	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Rockies Natural Gas (Platts IFERC) Fixed Price Futures	XR	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
San Juan Natural Gas (Platts IFERC) Basis Futures	NJ	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
San Juan Natural Gas (Platts IFERC) Fixed Price Futures	XX	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Sumas Natural Gas (Platts IFERC) Basis Futures	NKN	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Basis Futures	NX	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>
Transco Zone 4 Natural Gas (Platts IFERC) Basis Futures	TRZ	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u>

UK NBP Natural Gas Daily Futures	NBD	£1.00 per thm	1000	200	Each leg evaluated as an outright	<u>N/A</u> N/A
Waha Natural Gas (Platts IFERC) Basis Futures	NW	\$.10 per MMBtu	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Argus Propane Far East Index BALMO Futures	22	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
Argus Propane Far East Index vs. European Propane CIF ARA (Argus) Futures (91)	A91	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
Conway Natural Gasoline (OPIS) BALMO Futures	CGB	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Conway Normal Butane (OPIS) BALMO Futures	CBB	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Conway Propane (OPIS) Balmo Futures	CPB	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Daily Mont Belvieu LDH Propane (OPIS) Futures	C3D	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Daily Mont Belvieu Natural Gasoline (Non-LDH) (OPIS) Futures	C5D	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Daily Mont Belvieu Normal Butane (Non-LDH) (OPIS) Futures	C4D	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
European Propane CIF ARA (Argus) BALMO Futures	A32	\$2.00 per metric ton	200	200	Each leg evaluated as an outright	<u>N/A</u> N/A
HDPE High Density Polyethylene (PCW) BALMO Futures	HPD	\$0.01 per pound	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
HDPE High Density Polyethylene (PCW) Financial Futures (HPE)	HPE	\$0.01 per pound	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
LLDPE Linear Low Density Polyethylene (PCW) BALMO Futures	LEL	\$0.01 per pound	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
LLDPE Linear Low Density Polyethylene (PCW) Financial Futures	LPE	\$0.01 per pound	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Ethane (OPIS) BALMO Futures	A8C	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Ethylene (PCW) BALMO Futures	MBB	\$0.01 per pound	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu LDH Propane (OPIS) BALMO Futures	A8O	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Mini LDH Propane (OPIS) Futures	A81	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Natural Gasoline	ARO	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A



(OPIS) BALMO Futures						
Mont Belvieu Normal Butane (OPIS) BALMO Futures	A8J	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Physical Ethane (OPIS) Futures	A3Q	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Physical Iso-Butane (OPIS) Futures	3L	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Physical LDH Propane (OPIS) Futures	A3N	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Physical Natural Gasoline (OPIS) Futures	A3R	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Physical Non-LDH Propane (OPIS) Futures	3P	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
Mont Belvieu Physical Normal Butane (OPIS) Futures	A3M	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
PP Polypropylene (PCW) BALMO Futures	PPW	\$0.01 per pound	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Propane Non-LDH Mont Belvieu (OPIS) BALMO Futures	1S	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>N/A</u> N/A
1% Fuel Oil (Platts) Cargoes CIF MED BALMO Futures	AOB	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
1% Fuel Oil (Platts) Cargoes FOB MED BALMO Futures	FOM	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
1% Fuel Oil Barges FOB Rdam (Platts) vs. 1% Fuel Oil Cargoes FOB NWE (Platts) BALMO Futures	EBE	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
1% Fuel Oil Cargoes CIF MED (Platts) Futures	A1W	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
1% Fuel Oil Cargoes CIF NWE (Platts) Futures	A1X	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
1% Fuel Oil Cargoes FOB NWE (Platts) Crack Spread Futures	AFI	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
1% Fuel Oil Rdam (Platts) vs. 1% Fuel Oil NWE (Platts) Futures	A33	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
1.0% Fuel Oil Cargoes FOB NWE (Platts) Crack Spread (1000mt) Futures	FVB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A

3.5% Fuel Oil (Platts) Barges FOB Rdam Crack Spread BALMO Futures	FCB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
3.5% Fuel Oil (Platts) CIF MED BALMO Futures	8D	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Argus Gasoline Eurobob Oxy Barges NWE Crack Spread (1000mt) Futures	EOB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Chicago ULSD (Platts) Futures	4C	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Chicago ULSD (Platts) vs. NY Harbor ULSD Futures	A5C	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Chicago CBOB Gasoline (Platts) Futures	2C	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Chicago CBOB Gasoline (Platts) vs. RBOB Gasoline Futures	A3C	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Daily European 1% Fuel Oil (Platts) Cargoes FOB NWE Futures	FCN	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Daily European 3.5% Fuel Oil (Platts) Barges FOB Rdam Futures	FOR	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Daily European Naphtha (Platts) CIF NWE Futures	NCP	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Daily Gasoline Eurobob Oxy (Argus) NWE Barges Futures	GBR	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Diesel 10ppm (Platts) Barges FOB Rdam BALMO Futures	U7	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Diesel 10ppm Barges FOB Rdam (Platts) vs. Low Sulphur Gasoil BALMO Futures	7X	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
East-West Fuel Oil Spread (Platts) BALMO Futures	EWB	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
East-West Naphtha: Japan C&F vs. Cargoes CIF NWE Spread (Platts) Futures	EWN	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
EIA Flat Tax On-Highway Diesel Futures	AA5	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
EIA Flat Tax U.S. Retail Gasoline Futures	JE	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
EuroBob Gasoline 10 ppm (Platts)	7P	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A

Barges FOB Rdam Futures						
EuroBob Gasoline 10 ppm (Platts) Barges FOB Rdam BALMO Futures	7S	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 1% Fuel Oil (Platts) Barges FOB Rdam BALMO Futures	A6L	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 1% Fuel Oil Cargoes FOB Rdam (Platts) Futures	AUH	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 1% Fuel Oil Cargoes FOB MED (Platts) Futures	EFM	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 1% Fuel Oil Cargoes FOB MED vs. European 1% Fuel Oil Cargoes FOB NWE Spread (Platts) Futures	ENS	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 1% Fuel Oil Cargoes FOB NWE (Platts) BALMO Futures	AKX	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 1% Fuel Oil Cargoes FOB NWE (Platts) Futures	AUF	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Futures	AKR	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European 3.5% Fuel Oil Cargoes FOB MED (Platts) BALMO Futures	EFF	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European Diesel 10 ppm Barges FOB Rdam (Platts) Futures	AGT	\$2.00 per metric ton	200	200	Each leg evaluated as an outright	<u>N/A</u> N/A
European Diesel 10 ppm Barges FOB Rdam (Platts) vs. Low Sulphur Gasoil Futures	AET	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European Low Sulphur Gasoil (1000mt) Bullet Futures	BG	\$2.00 per metric ton	200	200	Each leg evaluated as an outright	<u>N/A</u> N/A
European Low Sulphur Gasoil Financial Futures	AGX	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>N/A</u> N/A
European Jet Kerosene (Platts) Barges FOB Rdam Calendar Futures	UR	\$2.00 per metric ton	200	200	Each leg evaluated as an outright	<u>N/A</u> N/A
European Jet Kerosene Cargoes CIF NWE (Platts) Futures	AUJ	\$2.00 per metric ton	200	200	Each leg evaluated as an outright	<u>N/A</u> N/A

European Naphtha (Platts) BALMO Futures	AKZ	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
European Naphtha (Platts) Crack Spread BALMO Futures	A43	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
European Propane CIF ARA (Argus) vs. Naphtha Cargoes CIF NWE (Platts) Futures	EPN	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
FAME O (Argus) Biodiesel fob Rdam (RED Compliant) Futures	FBD	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
FAME O Biodiesel FOB Rdam (Argus) (RED Compliant) vs. Low Sulphur Gasoil Futures	FBT	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% Barges FOB ARA (Platts) BALMO Futures	B8	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% (Platts) Cargoes CIF MED Futures	Z4	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% (Platts) Cargoes CIF NWE Futures	TW	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% (Platts) Cargoes CIF NWE BALMO Futures	AB7	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil BALMO Futures	4V	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% (Platts) CIF MED BALMO Futures	X6	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% Cargoes CIF MED (Platts) vs. Low Sulphur Gasoil BALMO Futures	8W	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% Barges FOB ARA (Platts) Futures	AVL	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% Barges FOB ARA (Platts) vs. Low Sulphur Gasoil Futures	AWQ	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% Cargoes CIF MED (Platts) vs. Low Sulphur Gasoil Futures	AZ5	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoil 0.1% Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil Futures	ATU	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Low Sulphur Gasoil Mini Financial Futures	AQA	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Gasoline 10 ppm (Platts) FOB MED	GKS	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A

Crack Spread Futures						
Gasoline Euro-bob Oxy NWE Barges (Argus) Crack Spread BALMO Futures	A7I	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Group Three ULSD (Platts) Futures	AA7	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Group Three Sub-octane Gasoline (Platts) Futures	AA9	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Group Three Sub-octane Gasoline (Platts) vs. RBOB Gasoline Futures	AA8	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast HSFO (Platts) BALMO Futures	AVZ	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast CBOB Gasoline A1 (Platts) Futures	CBO	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast CBOB Gasoline A1 (Platts) Crack Spread Futures	CBC	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast CBOB Gasoline A1 (Platts) vs. RBOB Spread Futures	CBA	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast CBOB Gasoline A2 (Platts) Futures	CRG	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast CBOB Gasoline A2 (Platts) Crack Spread Futures	GCG	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Gasoline Futures	CRB	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast Heating Oil (Platts) Futures	AGP	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast Jet (Argus) Calendar Futures	AF	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast Jet (Argus) Up-Down BALMO Futures	GBA	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast Jet (Argus) Up-Down Futures	AJU	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast Jet (Platts) Up-Down BALMO Futures	A1M	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast Jet Fuel (Platts) Futures	AGE	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast No. 2 (Platts) Up-Down Financial Futures	AUT	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>N/A</u> N/A
Gulf Coast HSFO (Platts) Crack Spread BALMO Futures	GFC	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>N/A</u> N/A

Gulf Coast HSFO (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Futures	GCB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast ULSD (Argus) Calendar Futures	AJ	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast ULSD (Argus) Crack Spread Futures	CF	\$1.00 per barrel	100	100	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast ULSD (Argus) Up-Down BALMO Futures	GUD	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast ULSD (Argus) Up-Down Futures	AUS	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast ULSD (Platts) Up-Down BALMO Futures	A1L	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast ULSD vs. Gulf Coast Jet Spread (Platts) Futures	VV	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 (Argus) Calendar Futures	AAW	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 (Argus) Crack Spread Futures	CK	\$1.00 per barrel	100	100	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 (Argus) Up-Down Futures	AUZ	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 Gasoline M2 (Argus) Futures	UGG	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 Gasoline M2 (Argus) vs. RBOB Spread Futures	RBG	\$0.0250 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 Gasoline M2 (Platts) Futures	GCM	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 Gasoline M2 (Platts) Crack Spread Futures	GCC	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 Gasoline M2 (Platts) vs. RBOB BALMO Futures	GBB	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Gulf Coast Unl 87 Gasoline M2 (Platts) vs. RBOB Gasoline Futures	RVR	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A
Low Sulphur Gasoil BALMO Futures	U9	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Japan C&F Naphtha (Platts) Brent Crack Spread Futures	AJB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A
Japan Naphtha (Platts) BALMO Futures	E6	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A

Jet Aviation Fuel (Platts) Cargoes FOB MED Futures	1T	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Aviation Fuel Cargoes FOB MED (Platts) vs. Low Sulphur Gasoil Futures	A1V	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Barges FOB Rdam (Platts) vs. Low Sulphur Gasoil Futures	AJR	\$2.00 per metric ton	200	200	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Fuel Barges FOB Rdam (Platts) vs. Low Sulphur Gasoil BALMO Futures	9Q	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Fuel Cargoes CIF NWE (Platts) Crack Spread Futures	JFC	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Fuel Cargoes CIF NWE (Platts) Crack Spread BALMO Futures	JFB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil Futures	HJC	\$2.00 per metric ton	200	200	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Fuel (Platts) Barges FOB Rdam BALMO Futures	X9	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Jet Fuel (Platts) Cargoes CIF NWE BALMO Futures	F3	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Los Angeles CARB Diesel (OPIS) Futures	ALX	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Los Angeles CARB Diesel (OPIS) vs. NY Harbor ULSD Futures	AKL	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Los Angeles CARBOB Gasoline (OPIS) Futures	MH	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Los Angeles CARBOB Gasoline (OPIS) vs. RBOB Gasoline Futures	AJL	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Los Angeles Jet (OPIS) vs. NY Harbor ULSD Futures	AJS	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Los Angeles Jet Fuel (OPIS) Outright Futures	LL	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Los Angeles Jet Fuel (Platts) vs. NY Harbor ULSD Futures	MQ	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Mini 1% Fuel Oil Cargoes FOB MED (Platts) Futures	MFD	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Mini 3.5% Fuel Oil (Platts) Cargoes FOB MED Calendar Futures	MMF	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A

Mini East-West Fuel Oil Spread (Platts) Futures	MEW	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European 1% Fuel Oil (Platts) Barges FOB Rdam BALMO Futures	OA	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE Futures	OB	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE BALMO Futures	OC	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European 1% Fuel Oil Barges FOB Rdam (Platts) Futures	ATO	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European 3.5% Fuel Oil (Platts) Barges FOB Rdam BALMO Futures	OE	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European Diesel 10 ppm Barges FOB ARA (Platts) vs. Low Sulphur Gasoil Futures	MUD	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European Jet Kero Barges FOB Rdam (Platts) vs. Low Sulphur Gasoil Futures	MJB	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European Jet Kero Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil Futures	MJC	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European Naphtha (Platts) BALMO Futures	MEE	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini European Naphtha CIF NWE (Platts) Futures	MNC	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini Gasoil 0.1% Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil Futures	MGF	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini Gasoil 0.1% Barges FOB ARA (Platts) vs. Low Sulphur Gasoil Futures	MGB	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini Japan C&F Naphtha (Platts) Futures	MJN	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini Japan Naphtha (Platts) BALMO Futures	E6M	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A
Mini Naphtha Cargoes CIF NWE (Argus) Futures	NCF	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A



Mini Singapore Fuel Oil 180 cst (Platts) BALMO Futures	5L	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Mini Singapore Fuel Oil 380 cst (Platts) BALMO Futures	MTB	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Mini Singapore Gasoil (Platts) Futures	MSG	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Mini ULSD 10ppm Cargoes CIF MED (Platts) vs. Low Sulphur Gasoil Futures	UCM	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Mini ULSD 10ppm Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil Futures	MGN	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Mont Belvieu LDH Iso-Butane (OPIS) Futures	MBL	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright	<u>                    </u> N/A N/A
MTBE FOB Singapore (Platts) Futures	1NM	\$5.00 per metric ton	500	500	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Naphtha Cargoes CIF NWE (Platts) Crack Spread (1000mt) BALMO Futures	NBB	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
New York 1% Fuel Oil (Platts) Crack Spread BALMO Futures	NFC	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY 1% Fuel Oil (Platts) vs. Gulf Coast HSFO (Platts) BALMO Futures	NFG	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
New York 3.0% Fuel Oil (Platts) BALMO Futures	NYT	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
New York Fuel Oil 1.0% vs. European 1% Fuel Oil Cargoes FOB NWE (Platts) BALMO Futures	NYG	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
New York Harbor 1.0% Fuel Oil (Platts) BALMO Futures	AVK	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
New York Harbor Residual Fuel (Platts) Crack Spread Futures	AML	\$1.00 per barrel	100	100	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY 3.0% Fuel Oil (Platts) Futures	AH1	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Fuel Oil 1.0% (Platts) vs. European 1% Fuel Oil Cargoes FOB NWE (Platts) Futures	NYF	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Harbor ULSD BALMO Futures	A1G	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Harbor ULSD Bullet Futures	ABH	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A

NY Harbor ULSD Crack Spread BALMO Futures	1H	\$1.00 per barrel	100	100	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Harbor ULSD Last Day Financial Futures	23	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Heating Oil (Platts) Futures	YF	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Heating Oil (Platts) vs. NY Harbor ULSD Futures	AYH	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Jet Fuel (Argus) Futures	4Y	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Jet Fuel (Argus) vs. NY Harbor ULSD Futures	A5U	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Jet Fuel (Platts) Futures	A1Q	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY Jet Fuel (Platts) vs. NY Harbor ULSD Futures	A1U	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY RBOB (Platts) Calendar Futures	RYA	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY RBOB (Platts) vs. RBOB Gasoline Futures	ARI	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY ULSD (Argus) Futures	5Y	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY ULSD (Argus) vs. NY Harbor ULSD BALMO Futures	ULB	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY ULSD (Argus) vs. NY Harbor ULSD Futures	A7Y	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY ULSD (Platts) Futures	YS	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
NY ULSD (Platts) vs. NY Harbor ULSD Futures	AUY	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Premium Unleaded Gasoline 10 ppm (Platts) Barges FOB Rdam BALMO Futures	7N	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Premium Unleaded Gasoline 10 ppm (Platts) Cargoes CIF NWE Futures	4G	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Premium Unleaded Gasoline 10 ppm Barges FOB Rdam (Platts) Futures	A7L	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Premium Unleaded Gasoline 10 ppm FOB MED (Platts) BALMO Futures	A8G	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Premium Unleaded Gasoline 10 ppm FOB MED (Platts) Futures	A3G	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
RBOB Gasoline BALMO Futures	A1D	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A

RBOB Gasoline Crack Spread BALMO Futures	1E	\$1.00 per barrel	100	100	Each leg evaluated as an outright	<u>                    </u> N/A N/A
RBOB Gasoline Last Day Financial Futures	27	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
RBOB Gasoline vs. Euro-bob Oxy (Argus) NWE Barges Futures	XER	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
RBOB Gasoline vs. Euro-bob Oxy NWE Barges (Argus) (350,000 gallons) Futures	EXR	\$0.025 per gallon	250	250	Each leg evaluated as an outright	<u>                    </u> N/A N/A
RME Biodiesel (Argus) fob Rdam (RED Compliant) Futures	RBF	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
RME Biodiesel FOB Rdam (Argus) (RED Compliant) vs. Low Sulphur Gasoil Futures	BFR	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Fuel Oil 180 cst (Platts) 6.35 Dubai (Platts) Crack Spread Futures	STS	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Fuel Oil 180 cst (Platts) 6.35 Dubai Crack Spread BALMO Futures	STY	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Fuel Oil 180 cst (Platts) BALMO Futures	ABS	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Fuel Oil 180 cst vs. 380 cst Spread (Platts) BALMO Futures	MSD	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Fuel Oil 380 cst (Platts) 6.35 Dubai (Platts) Crack Spread Futures	STI	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Fuel Oil 380 cst (Platts) BALMO Futures	ABT	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Fuel Oil 380 cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Futures	SFB	\$2.00 per metric tonne	200	200	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Gasoil (Platts) BALMO Futures	AVU	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Gasoil (Platts) vs. Low Sulphur Gasoil Futures	AGA	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Gasoil (Platts) vs. Singapore Gasoil 500 ppm (Platts) Futures	STT	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A

Singapore Jet Kerosene (Platts) BALMO Futures	ABX	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Jet Kerosene (Platts) Dubai Crack Spread Futures	ASD	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Jet Kerosene (Platts) Futures	AKS	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Jet Kerosene (Platts) vs. Gasoil (Platts) BALMO Futures	AZO	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Jet Kerosene (Platts) vs. Gasoil (Platts) Futures	RKA	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Mogas 92 Unleaded (Platts) BALMO Futures	A1P	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Mogas 92 Unleaded (Platts) Brent Crack Spread Futures	D1N	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Mogas 92 Unleaded (Platts) Dubai Crack Spread Futures	1NA	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Mogas 95 Unleaded (Platts) BALMO Futures	W0	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Mogas 95 Unleaded (Platts) Futures	AV0	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Mogas 95 Unleaded vs. Singapore Mogas 92 Unleaded Spread (Platts) Futures	SMU	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Mogas 97 Unleaded (Platts) Futures	X0	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Naphtha (Platts) BALMO Futures	ZKU	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
Singapore Naphtha (Platts) Futures	ASP	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
ULSD 10ppm (Platts) Cargoes CIF MED Futures	Z6	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
ULSD 10ppm (Platts) Cargoes CIF NWE BALMO Futures	B1	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
ULSD 10ppm Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil BALMO Futures	3V	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
ULSD 10ppm (Platts) CIF MED BALMO Futures	X7	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A
ULSD 10ppm CIF MED (Platts) vs. Low	7V	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright	<u>                    </u> N/A N/A

Sulphur Gasoil BALMO Futures							
ULSD 10ppm Cargoes CIF NWE (Platts) Futures	ATY	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright		<u>N/A</u> N/A
ULSD 10ppm Cargoes CIF NWE (Platts) vs. Low Sulphur Gasoil Futures	ATP	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright		<u>N/A</u> N/A
ULSD 10ppm CIF MED (Platts) vs. Low Sulphur Gasoil Futures	AZ7	\$2.00 per metric ton	2000	2000	Each leg evaluated as an outright		<u>N/A</u> N/A
European 3.5% Fuel Oil Barges FOB Rdam (Platts) Mini Weekly Differential Futures- European 3.5% Fuel Oil Barges Fob Rdam (Platts) Mini Weekly Spread Futures	EMW	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
European Naphtha (Platts) Calendar Futures European Naphtha Cargoes CIF NWE (Platts) Futures	UN	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Low Sulphur Gasoil Crack Spread (1000mt) BALMO Financial Futures	ESS	\$1.00 per barrel	1000	1000	1000	250	<u>N/A</u> N/A
Mini RBOB Gasoline vs. Euro-bob Oxy NEW NWE Barges (Argus) Futures	MXB	\$0.015 per gallon	1500	1500	375	375	<u>N/A</u> N/A
Mini RBOB Gasoline vs. Euro-bob Oxy NEW NWE Barges (Argus) BALMO Futures	MXR	\$0.015 per gallon	1500	1500	375	375	<u>N/A</u> N/A
NY Buckeye Jet Fuel (Platts) vs. NY Harbor ULSD Futures	JET	\$0.025 per gallon	250	250	63	63	<u>N/A</u> N/A
Micro Coal (API 5) fob Newcastle (Argus/McCloskey) Futures	M5F	\$2.00 per metric ton	200	200	50	50	<u>N/A</u> N/A
Mini Dated Brent (Platts) Financial Futures	MDB	\$1.00 per barrel	100	100	25	25	<u>N/A</u> N/A
Mid-Columbia Day- Ahead Peak Calendar-Month 5 MW Futures	MDL	\$2.00 per MWh	200	200	50	50	<u>N/A</u> N/A
Henry Hub NBP (ICIS Heren) Natural Gas Spread Futures	NYP	\$.10 per MMBtu	100	100	25	25	<u>N/A</u> N/A
Henry Hub TTF (ICIS Heren) Natural Gas Spread Futures	THD	\$.10 per MMBtu	100	100	25	25	<u>N/A</u> N/A

Mini-Argus Butane (Saudi Aramco) Futures	MAA	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
Mini Argus Propane (Saudi Aramco) Futures	MAS	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
Mini Argus Propane Far East Index Futures	MAE	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
Mini European Propane CIF ARA (Argus) Futures	MPS	\$2.00 per metric ton	200	200	50	50	<u>N/A</u>
Mont Belvieu LDH Propane (OPIS) vs. European Propane CIF ARA (Argus) Futures	51	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
East-West Fuel Oil Spread (Platts) Futures	FEW	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
European Diesel 10ppm Barges FOB Rdam (Platts) vs. NY Harbor ULSD Futures	EL1	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
Gasoline Euro-bob Oxy NWE Barges (Argus) vs European Naphtha CIF NWE (Platts) Futures	EGN	\$2.00 per metric ton	200	200	50	50	<u>N/A</u>
European Low Sulphur Gasoil Brent Crack Balmo Spread Futures	ESB	\$1.00 per barrel	1000	1000	250	250	<u>N/A</u>
Gasoline Euro-bob Oxy NWE Barges (Argus) vs. European Naphtha CIF NWE (Platts) BALMO Futures	EGB	\$2.00 per metric ton	200	200	50	50	<u>N/A</u>
Low Sulphur Gasoil Crack Spread (1000mt) Financial Futures	GOC	\$1.00 per barrel	1000	1000	250	250	<u>N/A</u>
Gasoline Euro-bob Oxy (Argus) NWE Barges BALMO Futures	BR7	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
Gulf Coast Heating Oil (Argus) vs. NY Harbor ULSD Futures	7U	\$0.025 per gallon	250	250	63	63	<u>N/A</u>
Gulf Coast Heating Oil (Argus) Futures	4U	\$0.025 per gallon	250	250	63	63	<u>N/A</u>
Gulf Coast ULSD (Platts) Crack Spread Futures	GY	\$1.00 per barrel	100	100	25	25	<u>N/A</u>
Gulf Coast ULSD (Platts) Futures	ALY	\$0.025 per gallon	250	250	63	63	<u>N/A</u>
Japan C&F Naphtha (Platts) Futures	JA	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u>
Japan C&F Naphtha Dubai (Platts) Crack Spread Futures	JNC	\$1.00 per barrel	1000	1000	250	250	<u>N/A</u>

Middle East Gasoil FOB Arab Gulf (Platts) Futures	MPE	\$1.00 per barrel	1000	1000	250	250	<u>N/A</u> N/A
Middle East Gasoil FOB Arab Gulf (Platts) BALMO Futures	MBS	\$1.00 per barrel	1000	1000	250	250	<u>N/A</u> N/A
Mini 1% Fuel Oil Cargoes CIF NWE(Platts) Futures	MFP	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini 1% Fuel oil Cargoes FOB NWE (Platts) Crack Spread (100mt) Futures	MNS	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Argus Gasoline Eurobob Oxy Barges NWE Crack Spread (100mt) Futures	MAC	\$1.00 per barrel	1000	1000	250	250	<u>N/A</u> N/A
Micro European 3.5% Fuel Oil Barges FOB Rotterdam (Platts) Futures	MEF	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Gasoline Euro- bob Oxy NWE Barges (Argus) BALMO Futures	MEB	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Middle East HSFO 180 cst FOB Arab Gulf (Platts) Futures	MHE	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Middle East HSFO 180 cst FOB Arab Gulf (Platts) BALMO Futures	MGS	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Middle East HSFO 380 cst FOB Arab Gulf (Platts) Futures	MSE	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Middle East HSFO 380 cst FOB Arab Gulf (Platts) BALMO Futures	MHS	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Middle East Naphtha FOB Arab Gulf (Platts) Futures	MME	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Middle East Naphtha FOB Arab Gulf (Platts) BALMO Futures	MNE	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Naphtha Cargoes CIF NWE (Argus) Crack Spread (100mt) Futures	NCC	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Mini Singapore Fuel Oil 380cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures	MSB	\$2.00 per metric ton	2000	2000	500	500	<u>N/A</u> N/A
Naphtha Cargoes CIF NWE (Platts) Crack Spread (1000mt) Futures	NOO	\$1.00 per barrel	1000	1000	250	250	<u>N/A</u> N/A

NY RBOB (Argus) Gasoline Futures	NYA	\$0.025 per gallon	250	250	<del>63</del>	<del>63</del>	<u>N/A</u>
NY RBOB (Argus) vs. RBOB Gasoline Futures	NYR	\$0.025 per gallon	250	250	<del>63</del>	<del>63</del>	<u>N/A</u>
NY Buckeye Jet Fuel (Platts) Futures	BUC	\$0.025 per gallon	250	250	<del>63</del>	<del>63</del>	<u>N/A</u>
RBOB Gasoline vs. NY Harbor ULSD Futures	ARY	\$0.025 per gallon	250	250	<del>63</del>	<del>63</del>	<u>N/A</u>
Singapore Fuel Oil 180 cst (Platts) 6.35 Brent Crack Spread Futures	STR	\$1.00 per barrel	1000	1000	<del>250</del>	<del>250</del>	<u>N/A</u>
Singapore Fuel Oil 180cst (Platts) Brent Crack Spread (1000mt) Futures	SF1	\$2.00 per metric ton	2000	2000	<del>500</del>	<del>500</del>	<u>N/A</u>
Singapore Fuel Oil 180 cst (Platts) Mini Weekly Spread Futures	SMW	\$2.00 per metric ton	2000	2000	<del>500</del>	<del>500</del>	<u>N/A</u>
Singapore Fuel Oil 380cst (Platts) Brent Crack Spread (1000mt) Futures	SF3	\$2.00 per metric ton	2000	2000	<del>500</del>	<del>500</del>	<u>N/A</u>
Singapore Fuel Oil 380 cst (Platts) Mini Weekly Spread Futures	SDM	\$2.00 per metric ton	2000	2000	<del>500</del>	<del>500</del>	<u>N/A</u>
Micro Singapore Fuel Oil 380CST (Platts) Futures	MAF	\$2.00 per metric ton	2000	2000	<del>500</del>	<del>500</del>	<u>N/A</u>
Singapore Mogas 92 Unleaded (Platts) Futures	N1B	\$1.00 per barrel	1000	1000	<del>250</del>	<del>250</del>	<u>N/A</u>
Singapore Mogas 97 Unleaded (Platts) BALMO Futures	YNO	\$1.00 per barrel	1000	1000	<del>250</del>	<del>250</del>	<u>N/A</u>
ULSD 10ppm Cargoes CIF Med (Platts) vs. NY Harbor ULSD Futures	EP1	\$2.00 per metric ton	2000	2000	<del>500</del>	<del>500</del>	<u>N/A</u>
ULSD 10ppm Cargoes CIF NWE (Platts) vs. NY Harbor ULSD Futures	EO1	\$2.00 per metric ton	2000	2000	<del>500</del>	<del>500</del>	<u>N/A</u>
Hardisty Western Canadian Select (NE2) Daily Index Futures	WCC	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright		<u>250</u>
Edmonton Light Sweet (NE2) Daily Index Futures	CIL	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright		<u>250</u>
Clearbrook Bakken Sweet (NE2) Monthly Index Futures	CSW	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright		<u>250</u>
Guernsey Light Sweet Crude Oil Monthly Index (Net Energy) Futures	GSW	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright		<u>250</u>



Edmonton Light Sweet (NE2) Monthly Index Futures	LSW	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright		<u>250</u> 250
LOOP Crude Oil Storage Futures	LPS	\$0.10 per barrel	100	100	Each leg evaluated as an outright		<u>25</u> 25
Edmonton Synthetic Sweet (NE2) Monthly Index Futures	SSW	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright		<u>250</u> 250
Hardisty Western Canadian Select (NE2) Monthly Index Futures	WCW	\$1.00 per barrel	1000	1000	Each leg evaluated as an outright		<u>250</u> 250
Western Canadian Select (WCS) Crude Oil Futures	WCE	\$1.00 per barrel	100	100	Each leg evaluated as an outright		<u>25</u> 25
MISO Indiana Hub 5 Month Peak Calendar-Month Real-Time Futures	AH3	\$2.00 per MWh	200	40	Each leg evaluated as an outright		<u>50</u> 10
Argus Propane (Saudi Aramco) Futures	A9N	\$4.00 per metric ton	4000	4000	Each leg evaluated as an outright		<u>1000</u> 1000
Argus Propane Far East Index Futures	A7E	\$4.00 per metric ton	4000	4000	Each leg evaluated as an outright		<u>1000</u> 1000
Conway Natural Gasoline (OPIS) Futures	A8L	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright		<u>375</u> 375
Conway Normal Butane (OPIS) Futures	A8M	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright		<u>375</u> 375
Mont Belvieu Ethylene (PCW) Financial Futures	MBR	\$0.01 per pound	1000	1000	Each leg evaluated as an outright		<u>250</u> 250
Mont Belvieu Iso-Butane (OPIS) Futures	A8I	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright		<u>375</u> 375
Mont Belvieu Natural Gasoline (OPIS) Futures	A7Q	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright		<u>375</u> 375
Mont Belvieu Normal Butane LDH (OPIS) Futures	MNB	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright		<u>375</u> 375
Mont Belvieu Spot Ethylene In-Well (PCW) Futures	MBE	\$0.01 per pound	1000	1000	Each leg evaluated as an outright		<u>250</u> 250
PGP Polymer Grade Propylene (PCW) Financial Futures	PGG	\$0.01 per pound	1000	1000	Each leg evaluated as an outright		<u>250</u> 250
Propane Non-LDH Mont Belvieu (OPIS) Futures	A1R	\$0.015 per gallon	1500	1500	Each leg evaluated as an outright		<u>375</u> 375
Brent Crude Oil Penultimate Financial Futures	BB	\$0.50 per barrel	50	50	<del>13</del>	<del>13</del>	<u>Each leg evaluated as an outright</u>
German Power Baseload Calendar Month Futures	DEB	€2.00 per MWh	200	200	50	50	<u>Each leg evaluated as an outright</u>
German Power Peakload Calendar Month Futures	DEP	€2.00 per MWh	200	200	50	50	<u>Each leg evaluated as an outright</u>
Italian Power Peakload (GME)	ITP	€2.00 per MWh	200	200	50	50	<u>Each leg evaluated as an outright</u>

Calendar Month Futures							
Gulf Coast ULSD (Platts) Up-Down Spread Futures	LT	\$0.025 per gallon	250	250	<del>63</del>	<del>63</del>	<u>Each leg evaluated as an outright</u>
Midwest ISO Indiana Hub Off-Peak LMP Futures-MISO Indiana Hub (formerly Cinergy Hub) Real-Time Off-Peak Calendar-Month 5 MW Futures	EJL	\$2.00 per MWh	200	40	N/A	N/A	<u>Each leg evaluated as an outright</u>
Italian Power Baseload (GME) Calendar Month Futures	ITB	€2.00 per MWh	200	200	N/A	N/A	<u>Each leg evaluated as an outright</u>
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	T3L	\$2.00 per MWh	200	40	N/A	N/A	<u>Each leg evaluated as an outright</u>
ERCOT South 345 kV Hub 5 MW Off-Peak Futures	AJ1	\$2.00 per MWh	200	40-200			
Conway Physical Propane In-Well (OPIS) Futures	CPP	\$0.025 per gallon	250	250	Each leg evaluated as an outright		<u>N/A</u> N/A
PJM Peak Calendar-Day LMP Futures PJM Western Hub Real-Time Peak Calendar-Day 5 MW Futures	JDL	\$2.00 per MWh	200	40			
PJM Western Hub Off-Peak Calendar-Month Real-Time LMP Futures-PJM Western Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	N9L	\$2.00 per MWh	200	40			
PJM Western Hub Peak Calendar-Month Day-Ahead LMP Futures PJM Western Hub Day-Ahead Peak Calendar-Month 5 MW Futures	J4L	\$2.00 per MWh	200	40			
USGC Marine Fuel 0.5% (Platts) BALMO Futures- USGC Marine Fuel 0.5% Barges (Platts) BALMO Futures	H5B	\$1.00 per barrel	100	100			
USGC Marine Fuel 0.5% (Platts) vs. Gulf Coast HSFO (Platts) BALMO Futures USGC Marine Fuel 0.5% Barges (Platts) vs. Gulf Coast HSFO (Platts) BALMO Futures	HGB	\$1.00 per barrel	100	100			

RBOB Gasoline Financial Futures RBOB Gasoline Bullet Futures	RT	\$0.025 per gallon	250	250	
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Agriculture:

**Instrument  
Name**

**Globex Non-Reviewable Ranges (NRR)**

Agriculture	Globex Symbol	Outrights			Spreads		Change To:
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Minimum Outright Ticks	
Agricultural Futures							
Grains and Oilseeds (CME)							
Bursa Malaysia Crude Palm Oil – Gasoil Spread Futures	POG	\$15.00 per metric ton	15000	60	"Each leg evaluated as an outright"		N/A
USD Malaysian Crude Palm Oil Calendar Futures	CPO	\$15.00 per metric ton	1500	60	"Each leg evaluated as an outright"		N/A
USD Malaysian Palm Olein Calendar Futures	OPF	\$15.00 per metric ton	1500	60	"Each leg evaluated as an outright"		N/A

Equities:

**Instrument  
Name**

**Globex Non-Reviewable Ranges (NRR)**

Equities	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
S&P Master Limited Partnership (S&P MLP) Futures	MLP	<del>12</del> index points	<del>1200</del>	<del>24</del>	<del>300</del>	<del>6</del>
BTIC on E-mini Real Estate Select Sector Futures	XRT	1 index points	<del>50</del> <u>100</u>	<del>5</del> <u>20</u>	N/A	N/A
E-mini Nikkei 225 (Yen) Futures	ENY	100 index points	100	10	<del>50</del> <u>N/A</u>	<del>5</del> <u>N/A</u>
BTIC on Yen Denominated TOPIX Futures	TPB	2.00 index points	200	<del>4</del> <u>20</u>	N/A	N/A
S&P 500 Futures	SP	6 index points	600	60	<del>150</del> <u>N/A</u>	<del>15</del> <u>N/A</u>

Weather:

**Instrument  
Name**

**Globex Non-Reviewable Ranges (NRR)**

Weather	Globex Symbol	Outright			Spreads		Changed To:
		Globex Non-Reviewable Ranges (NRR)		NRR: Ticks	NRR: Globex Format	NRR: Minimum	

			NRR: Globex Format			Outright Ticks
Weather - U.S. Cooling and Heating (Monthly and Seasonal) (CME)						
Atlanta	H1, K1	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Boston	HW	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Chicago	H2, K2	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Cincinnati	H3, K3	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Dallas	H5, K5	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Des Moines	H9	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Las Vegas	H0, K0	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Minneapolis	HQ, KQ	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
New York	H4, K4	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Philadelphia	H6	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Portland	H7	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Sacramento	HS, KS	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Tucson	H8	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Washington D.C.	VU	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Europe & Pacific Rim Cooling and Heating (Monthly and Seasonal) (CME)						
Amsterdam	D2, G2	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
London	D0, G0	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Paris	D1	25.00 index points	25	25	Each leg evaluated as an outright	<u>      </u> N/A N/A
Tokyo	G6	25.00 index points	25	25	N/A N/A	