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DIFFERENTIAL FUTURES CONTRACTS – CRUDE OIL AND REFINED PRODUCTS

19.C.1 CRUDE DIFF – ARGUS WCS (CUSHING) CRUDE OIL TRADE MONTH FUTURE

Product Name	Crude Diff – Argus WCS (Cushing) Crude Oil Trade Month Future
Contract Description	A cash settled future based on the Argus daily assessment price for WCS (Western Canadian Select) basis Cushing. The Argus WCS (Cushing) Crude Oil Trade Month Future is expressed as a differential to the WTI 1 st Line Future (Calendar Month Average).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	A price in USD and cents per barrel based on the average of the “Diff weighted average” quotations appearing in the “Argus Crude” report under the heading “US Gulf Coast and Midcontinent”, subheading “Midcontinent” for “WCS Cushing”, base “CMA Nymex” for each business day (as specified below) in the determination period.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.2 CRUDE DIFF – ARGUS LLS VS BRENT 1ST LINE FUTURE

Product Name	Crude Diff – Argus LLS vs Brent 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Light Louisiana Sweet Crude Oil (1 st Month) and the ICE daily settlement price for Brent 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “VWA” for “LLS” and the average of the settlement prices as made public by ICE for the ICE Futures Europe Brent 1 st Line Future for each business day (as specified below) in the determination period. Non-Common Pricing Applies.
Roll Adjust Provision	The nearby month quotation for ICE Futures Europe Brent Futures will be used except for the expiration date of the commodity’s underlying delivery month’s futures contract. On such date, the applicable pricing quotation will be rolled to the following month’s futures contract.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude and ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.3 CRUDE DIFF – ARGUS LLS VS WTI 1ST LINE FUTURE

Product Name	Crude Diff – Argus LLS vs WTI 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Light Louisiana Sweet Crude Oil (1 st Month) and the ICE daily settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “VWA” for “LLS” and the average of the settlement prices as made public by ICE for the ICE WTI 1 st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.4 CRUDE DIFF – ARGUS LLS VS WTI TRADE MONTH FUTURE

Product Name	Crude Diff – Argus LLS vs WTI Trade Month Future
Contract Description	A cash settled future based on the difference between the Argus daily assessment price for Light Louisiana Sweet Crude Oil (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “Diff” for “LLS” for each business day (as specified below) in the determination period.</p> <p>The determination period shall be the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.5 CRUDE DIFF – ARGUS MARS VS WTI 1ST LINE FUTURE

Product Name	Crude Diff – Argus Mars vs WTI 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Mars Crude Oil (1 st Month) and the ICE daily settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “VWA” for “Mars” and the average of the settlement prices as made public by ICE for the WTI 1 st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.6 ARGUS MARS VS WTI TRADE MONTH FUTURE

Product Name	Argus Mars vs WTI Trade Month Future
Contract Description	A cash settled future based on the difference between the Argus daily assessment price for Mars Crude Oil (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “Diff” for “Mars” for each business day (as specified below) in the determination period.</p> <p>The determination period shall be the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.7 CRUDE DIFF – ARGUS MARS VS BRENT 1ST LINE FUTURE

Product Name	Crude Diff – Argus Mars vs Brent 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Mars Crude Oil (1 st Month) and the ICE daily settlement price for Brent 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “VWA” for “Mars” and the average of the settlement prices as made public by ICE for the ICE Futures Europe Brent 1 st Line Future for each business day (as specified below) in the determination period. Non-Common Pricing Applies.
Roll Adjust Provision	The nearby month settlement quotation for ICE Futures Europe Brent Futures will be used except for the expiration date of the commodity’s underlying delivery month’s futures contract. On such date, the applicable pricing quotation will be rolled to the following month’s futures contract.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude and ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.8 CRUDE DIFF – ARGUS WTI CMA TRADE MONTH FUTURE

Product Name	Crude Diff – Argus WTI CMA Trade Month Future
Contract Description	A cash settled future based on the Argus daily assessment price for Argus WTI vs NYMEX WTI CMA
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “US Gulf Coast And Midcontinent” subheading “WTI” and “Diff weighted average” for “WTI Diff to CMA NYMEX” for each business day (as specified below) in the determination period.</p> <p>The determination period shall be the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p>
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.9 CRUDE DIFF – ARGUS WTS VS WTI 1ST LINE FUTURE

Product Name	Crude Diff – Argus WTS vs WTI 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for WTS (1 st Month) and the ICE daily settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “Gulf Coast and Midcontinent Domestic”, subheading “Weighted average” for “WTS” (1 st month) and the average of the settlement prices as made public by ICE for the ICE WTI 1 st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.10 CRUDE DIFF – ARGUS WTS VS WTI TRADE MONTH FUTURE

Product Name	Crude Diff – Argus WTS vs WTI Trade Month Future
Contract Description	A cash settled future based on the difference between the Argus daily assessment price for WTS (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “Gulf Coast and Midcontinent Domestic”, subheading “Diff weighted average” for “WTS” (1st month), for each business day (as specified below) in the determination period.</p> <p>The determination period shall be the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.11 CRUDE DIFF – ARGUS WTI MIDLAND VS WTI 1ST LINE FUTURE

Product Name	Crude Diff – Argus WTI Midland vs WTI 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for WTI Midland (1 st Month) and the ICE daily settlement price for WTI 1 st Line Future
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “WTI”, subheading “Weighted average” for “WTI Midland” and the average of the settlement prices as made public by ICE for the ICE WTI 1 st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.12 CRUDE DIFF – ARGUS WTI MIDLAND VS WTI TRADE MONTH FUTURE

Product Name	Crude Diff – Argus WTI Midland vs WTI Trade Month Future
Contract Description	A cash settled future based on the difference between the Argus daily assessment price for WTI Midland (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “WTI”, subheading “Diff weighted average” for “WTI Midland” (1st month), for each business day (as specified below) in the determination period.</p> <p>The determination period shall be the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.13 CRUDE DIFF – ARGUS WTI MIDLAND VS ARGUS WTS TRADE MONTH FUTURE

Product Name	Crude Diff – Argus WTI Midland vs Argus WTS Trade Month Future
Contract Description	A cash settled future based on the difference between the Argus daily assessment price for WTI Midland (1 st Month) and the Argus daily assessment price for WTS (1 st Month).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “WTI” subheading “Weighted average” for “WTI Midland” (1 st Month) and the average of the quotations appearing in the “Argus Crude” report under the heading “Gulf coast and midcontinent domestic” subheading “Weighted average” for “WTS” (1 st Month) for each business day (as specified below) in the determination period.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.14 CRUDE DIFF – ARGUS WTI HOUSTON VS WTI 1ST LINE FUTURE

Product Name	Argus WTI Houston vs WTI 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for WTI Houston (1 st Month) Weighted Average and the daily settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “WTI” subheading “Weighted average” for “WTI Houston” (1 st Month) and the average of the settlement prices as made public by ICE for the front month ICE WTI 1 st Line Future contract for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.15 CRUDE DIFF – ARGUS WTI HOUSTON VS WTI TRADE MONTH FUTURE

Product Name	Crude Diff – Argus WTI Houston vs WTI Trade Month Future
Contract Description	A cash settled future based on the Argus daily assessment price for WTI Houston (1 st Month) Diff weighted average.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “US Gulf Coast And Midcontinent” subheading “WTI” and “Diff weighted average” for “WTI Houston” (1st month), for each business day (as specified below) in the determination period.</p> <p>The determination period shall be the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.16 CRUDE DIFF – ARGUS WTI HOUSTON VS ARGUS WTI MIDLAND TRADE MONTH FUTURE

Product Name	Crude Diff – Argus WTI Houston vs Argus WTI Midland Trade Month Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for WTI Houston (1 st Month) Weighted Average and the Argus daily assessment price for WTI Midland (1 st Month) Weighted Average.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US Gulf Coast and Midcontinent” subheading “WTI” for “WTI Houston” (1 st Month) Weighted Average and the average of the quotations appearing in the “Argus Crude” report under the heading “US Gulf Coast and Midcontinent” subheading “WTI” for “WTI Midland” (1 st Month) Weighted Average for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.17 CRUDE DIFF – ARGUS SOUR CRUDE INDEX (ASCI) DIFF CALENDAR FUTURE

Product Name	Crude Diff – Argus Sour Crude Index (ASCI) Diff Calendar Future
Contract Description	A monthly cash settled differential future based on the Argus daily assessment price for Sour Crude Index (ASCI) Diff Calendar Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the average of the daily price quotations appearing in the “Argus Crude” report under the heading “Argus Sour Crude Index” for “ASCI-Weighted Diff” for each business day (as specified below) in the determination period.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.18 CRUDE DIFF – TMX SYN 1A INDEX FUTURE

Product Name	Crude Diff – TMX SYN 1A Index Future
Contract Description	A monthly cash settled future based on the TMX SYN (Light Sweet Synthetic Crude) Monthly Volume Weighted Average Price Index (TMX SYN 1a). The TMX SYN 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the TMX SYN 1a Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.19 CRUDE DIFF – TMX WCS 1B INDEX FUTURE

Product Name	Crude Diff – TMX WCS 1B Index Future
Contract Description	A monthly cash settled future based on the TMX WCS (Western Canadian Select) Daily Weighted Average Price Index (TMX WCS 1b). The TMX WCS 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the TMX WCS 1b Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.20 CRUDE DIFF – TMX WCS 1A INDEX FUTURE

Product Name	Crude Diff – TMX WCS 1A Index Future
Contract Description	A monthly cash settled future based on the TMX WCS (Western Canadian Select) Monthly Volume Weighted Average Price Index (TMX WCS 1a). The TMX WCS 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the TMX WCS 1a Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.21 CRUDE DIFF – TMX SW 1A INDEX FUTURE

Product Name	Crude Diff – TMX SW 1A Index Future
Contract Description	A monthly cash settled future based on the TMX SW (Sweet Crude) Monthly Volume Weighted Average Price Index (TMX SW 1a). The TMX SW 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the TMX SW 1a Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.22 CRUDE DIFF – TMX UHC 1A INDEX FUTURE

Product Name	Crude Diff – TMX UHC 1A Index Future
Contract Description	A monthly cash settled future based on the TMX UHC (Sweet at Clearbrook) Monthly Volume Weighted Average Price Index (TMX UHC 1a). The TMX UHC 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the TMX UHC 1a Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.23 CRUDE DIFF – TMX LSB 1A INDEX FUTURE

Product Name	Crude Diff – TMX LSB 1A Index Future
Contract Description	A monthly cash settled future based on the TMX LSB (Light Sour Blend at Superior) Monthly Volume Weighted Average Price Index (TMX LSB 1a). The TMX LSB 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the TMX LSB 1a Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.24 CRUDE DIFF – WTI 1ST LINE VS BRENT 1ST LINE FUTURE

Product Name	Crude Diff – WTI 1 st Line vs Brent 1 st Line Future
Contract Description	A monthly cash settled future based on the ICE daily settlement price for WTI 1 st Line Future and the ICE daily settlement price for Brent 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last business day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the settlement prices as made public by ICE for the front month WTI 1 st Line Future contract and the average of the settlement prices as made public by ICE for the front month ICE Futures Europe Brent 1 st Line Future contract for each business day (as specified below) in the determination period.
Roll Adjust Provision	The nearby month settlement quotation for ICE Futures Europe Brent Crude Futures will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
Contract Series	Up to 72 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.25 CONDENSATE DIFF – TMX C5 1A INDEX FUTURE

Product Name	Condensate Diff – TMX C5 1A Index Future
Contract Description	A monthly cash settled future based on the TMX C5 (Canadian Condensate) Monthly Volume Weighted Average Price Index (TMX C5 1a). The TMX C5 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the TMX C5 1a Index, as published by NGX. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.26 CRUDE DIFF – ARGUS BAKKEN (CLEARBROOK) CRUDE OIL FUTURE

Product Name	Crude Diff – Argus Bakken (Clearbrook) Crude Oil Future
Contract Description	A monthly cash settled future based on the Argus daily assessment price for the Bakken basis Clearbrook. The Argus Bakken (Clearbrook) Crude Oil Future is expressed as a differential to the WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the average of the high and low quotations appearing in the “Argus Crude” report under the heading “ US Gulf coast and midcontinent pipeline”, subheading “Diff low” and “Diff high” for “Bakken”, basis “CMA Nym” for each business day (as specified below) in the determination period.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.27 CRUDE DIFF – ARGUS LLS VS DATED BRENT (PLATTS) FUTURE

Product Name	Crude Diff – Argus LLS vs Dated Brent (Platts) Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Light Louisiana Sweet Crude Oil (1 st Month) and the Platts daily assessment price for Dated Brent.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “VWA” for “LLS” and the average of the “Mid” quotations appearing in the “Platts Crude Oil Marketwire” under the heading “Key benchmarks (\$/barrel)” for “Brent (Dated)” for each business day (as specified below) in the determination period. Non-Common Pricing Applies.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude and Platts Crude Oil Marketwire
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.28 CRUDE DIFF – ARGUS LLS VS WTI 1ST LINE BALMO FUTURE

Product Name	Crude Diff – Argus LLS vs WTI 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for Light Louisiana Sweet Crude Oil (1 st Month) and the ICE daily settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “VWA” for “LLS” and the average of the settlement prices as made public by ICE for the ICE WTI 1 st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.29 CRUDE DIFF – ARGUS LLS VS WTI TRADE MONTH BALMO FUTURE

Product Name	Crude Diff – Argus LLS vs WTI Trade Month Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for Light Louisiana Sweet Crude Oil (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “Diff” for “LLS” for each business day (as specified below) in the determination period.</p> <p>The average of the LLS (1st month) differential weighted average (Diff weighted average) price taken from Argus Media, is based upon the weighted average floating price of LLS minus the “WTI Formula Basis” price from Argus Media, for the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.30 CRUDE DIFF – ARGUS MARS VS WTI 1ST LINE BALMO FUTURE

Product Name	Crude Diff – Argus Mars vs WTI 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for Mars Crude Oil (1 st Month) and the ICE settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “VWA” for “Mars” and the average of the settlement prices as made public by ICE for the front month WTI 1st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.31 CRUDE DIFF – ARGUS MARS VS WTI TRADE MONTH BALMO FUTURE

Product Name	Crude Diff – Argus Mars vs WTI Trade Month Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for Mars Crude Oil (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “US pipeline”, subheading “Diff” for “Mars” for each business day (as specified below) in the determination period.</p> <p>The average of the Mars (1st month) differential weighted average (Diff weighted average) price taken from Argus Media, is based upon the weighted average floating price of Mars minus the “WTI Formula Basis” price from Argus Media, for the Trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the Trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.32 CRUDE DIFF – ARGUS WTS VS WTI 1ST LINE BALMO FUTURE

Product Name	Crude Diff – Argus WTS vs WTI 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for WTS (1 st Month) and the ICE settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “Gulf coast and midcontinent domestic”, subheading “Weighted average” for “WTS” (1 st month) and the average of the settlement prices as made public by ICE for the front month WTI 1 st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.33 CRUDE DIFF – ARGUS WTS VS WTI TRADE MONTH BALMO FUTURE

Product Name	Crude Diff – Argus WTS vs WTI Trade Month Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for WTS (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “Gulf coast and midcontinent domestic”, subheading “Diff weighted average” for “WTS” (1st month), for each business day (as specified below) in the determination period.</p> <p>The average of the WTS (1st month) differential weighted average (Diff weighted average) price taken from Argus Media, is based upon the weighted average floating price of WTS minus the “WTI Formula Basis” price from Argus Media, for the trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.34 CRUDE DIFF – ARGUS WTI MIDLAND VS WTI 1ST LINE BALMO FUTURE

Product Name	Crude Diff – Argus WTI Midland vs WTI 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for WTI Midland (1 st Month) and the ICE settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “WTI”, subheading “Weighted average” for “WTI Midland” and the average of the settlement prices as made public by ICE for the front month WTI 1 st Line Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.35 CRUDE DIFF – ARGUS WTI MIDLAND VS WTI TRADE MONTH BALMO FUTURE

Product Name	Crude Diff – Argus WTI Midland vs WTI Trade Month Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for WTI Midland (1 st Month) and the Argus daily assessment price for WTI Formula Basis (1 st Month).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “WTI”, subheading “Diff weighted average” for “WTI Midland” (1st month), for each business day (as specified below) in the determination period.</p> <p>The average of the WTI Midland (1st month) differential weighted average (Diff weighted average) price taken from Argus Media, is based upon the weighted average floating price of WTI Midland minus the “WTI Formula Basis” price from Argus Media, for the Trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the Trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.36 CRUDE DIFF – ARGUS WTI HOUSTON VS WTI 1ST LINE BALMO FUTURE

Product Name	Crude Diff – Argus WTI Houston vs WTI 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for WTI Houston (1 st Month) Weighted Average and the ICE settlement price for WTI 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the “Argus Crude” report under the heading “WTI” subheading “Weighted average” for “WTI Houston” (1 st Month) and the average of the settlement prices as made public by ICE for the front month WTI 1 st Line Future contract for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.37 CRUDE DIFF – ARGUS WTI HOUSTON VS WTI TRADE MONTH BALMO FUTURE

Product Name	Crude Diff – Argus WTI Houston vs WTI Trade Month Balmo Future
Contract Description	A balance of the month cash settled future based on the Argus daily assessment price for WTI Houston (1 st Month) Diff weighted average.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall cease at the close of trading on the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, trading shall cease on the first business day prior to the 25th calendar day.
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the quotations appearing in the “Argus Crude” report under the heading “US Gulf Coast And Midcontinent” subheading “WTI” and “Diff weighted average” for “WTI Houston” (1st month), for each business day (as specified below) in the determination period.</p> <p>The average of the WTI Houston (1st month) differential weighted average (Diff weighted average) price taken from Argus Media, is based upon the weighted average floating price of WTI Houston minus the “WTI Formula Basis” price from Argus Media, for the Trade month period beginning with the first business day after the 25th calendar day two months prior to the contract month through the last business day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or holiday, the Trade month period shall end on the first business day prior to the 25th calendar day.</p> <p>Common Pricing applies.</p>
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.38 CRUDE DIFF – ARGUS SOUR CRUDE INDEX (ASCI) DIFF TRADE-MONTH FUTURE

Product Name	Crude Diff – Argus Sour Crude Index (ASCI) Diff Trade-Month Future
Contract Description	A monthly cash settled differential future based on the Argus daily assessment price for Sour Crude Index (ASCI) Diff Trade-Month Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	<p>A price in USD and cents per barrel based on the average of the daily price quotations appearing in the “Argus Crude” report under the heading “Argus Sour Crude Index” for “ASCI-Weighted Diff” for each day that it is determined during the trade month.</p> <p>The trade month begins with the first business day after the 25th calendar day two months prior to the contract month through the last day that falls on or before the 25th calendar day of the month prior to the contract month. If the 25th calendar day is a weekend or a holiday, the trade month period shall end on the first business day prior to the 25th calendar day.</p>
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.39 CRUDE DIFF – TMX SYN 1B INDEX FUTURE

Product Name	Crude Diff – TMX SYN 1B Index Future
Contract Description	A monthly cash settled future based on the TMX SYN (Light Sweet Synthetic Crude) Daily Weighted Average Price Index (TMX SYN 1b). The TMX SYN 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the TMX SYN 1b Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.40 CRUDE DIFF – TMX SW 1A INDEX BALMO FUTURE

Product Name	Crude Diff – TMX SW 1A Index Balmo Future
Contract Description	A balance of the month cash settled future based on the TMX SW (Sweet) Monthly Volume Weighted Average Price Index (TMX SW 1a). The TMX SW 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the TMX SW 1a Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Front Month Only
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.41 CRUDE DIFF – TMX UHC 1B INDEX FUTURE

Product Name	Crude Diff – TMX UHC 1B Index Future
Contract Description	A monthly cash settled future based on the TMX UHC (Sweet at Clearbrook) Daily Weighted Average Price Index (TMX UHC 1b). The TMX UHC 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the TMX UHC 1b Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.42 RESERVED

19.C.43 CRUDE DIFF – WTI 1ST LINE VS BRENT 1ST LINE BALMO FUTURE

Product Name	Crude Diff – WTI 1st Line vs Brent 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the ICE daily settlement price for WTI 1 st Line Future and the ICE daily settlement price for Brent 1 st Line Future
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last business day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the settlement prices as made public by ICE for the front month WTI 1 st Line Future contract and the average of the settlement prices as made public by ICE for the front month ICE Futures Europe Brent 1 st Line Future contract for each business day (as specified below) in the determination period
Roll Adjust Provision	The nearby month quotation for ICE Futures Europe Brent Crude Futures will be used except for the expiration date of the commodity’s underlying delivery month’s futures contract. On such date, the applicable pricing quotation will be rolled to the following month’s futures contract.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.44 CRUDE DIFF – WTI VS BRENT BULLET FUTURE

Product Name	Crude Diff – WTI vs Brent Bullet Future
Contract Description	A monthly cash settled future based on the difference between the ICE daily settlement price for WTI Futures contract and the ICE daily settlement price for Brent Futures contract
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Trading shall end one business day prior to the expiration date of the ICE Futures Europe Brent Crude Futures Contract.
Final Settlement Price	A price in USD and cents per barrel equal to the difference between the settlement prices as made public by ICE for the ICE Futures Europe WTI Futures contract and the same month of the ICE Futures Europe ICE Brent Futures contract on the expiry day.
Roll Adjust Provision	The nearby month quotation for ICE Futures Europe Brent Futures will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.45 CRUDE DIFF – WTI 1-MONTH CALENDAR SPREAD FUTURE

Product Name	Crude Diff – WTI 1-Month Calendar Spread Future
Contract Description	A WTI Crude Oil 1-Month Calendar Spread Future
Contract Size per lot	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Close of business on the last trading day of the underlying ICE Futures Europe WTI Crude Futures Contract. In this case the close of business refers to the settlement time of the WTI Crude Futures Contract at 19:30 London time.
Final Settlement Price	A price in USD and cents per barrel equal to the difference of the nearby ICE Futures Europe WTI Crude Futures Contract and the next consecutive contract month of the ICE Futures Europe WTI Crude Futures Contract series.
Contract Series	Up to 48 consecutive 1-month calendar spreads
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.46 CRUDE DIFF – WTI 12-MONTH CALENDAR SPREAD FUTURE

Product Name	Crude Diff – WTI 12-Month Calendar Spread Future
Contract Description	A WTI Crude Oil 12-Month Calendar Spread Future
Contract Size per lot	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Close of business on the last trading day of the underlying ICE Futures Europe WTI Crude Futures Contract. In this case the close of business refers to the settlement time of the WTI Futures at 19:30 London time.
Final Settlement Price	A price in USD and cents per barrel equal to the difference of the nearby ICE Futures Europe WTI Crude Futures Contract and the contract month expiring 12 calendar months later in the ICE Futures Europe WTI Crude Futures Contract series.
Contract Series	Up to 2 consecutive 12-month calendar spreads
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.47 CONDENSATE DIFF – TMX C5 1B INDEX FUTURE

Product Name	Condensate Diff – TMX C5 1B Index Future
Contract Description	A monthly cash settled future based on the TMX C5 (Canadian Condensate) Daily Weighted Average Price Index (TMX C5 1b). The TMX C5 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease for each contract one Canadian business day prior to the applicable Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the TMX C5 1b Index, as published by NGX. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.48 DIESEL DIFF – GULF COAST ULSD VS LOW SULPHUR GASOIL 1ST LINE FUTURE

Product Name	Diesel Diff – Gulf Coast ULSD vs Low Sulphur Gasoil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for US Gulf Coast ULSD and the ICE daily settlement price for Low Sulphur Gasoil 1 st Line Future.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Distillates and blendstocks” and “Pipeline” for “Ultra low sulfur diesel” and the average of the settlement prices as made public by ICE for the Low Sulphur Gasoil 1 st Line Future for each business day (as specified below) in the determination period. conversion factor: 1 metric tonne = 312.9 gallons. Non-Common Pricing Applies
Roll Adjust Provision	The nearby month quotation for ICE Futures Europe Low Sulphur Gasoil Futures will be used except for the expiration date of the commodity’s underlying delivery month’s futures contract. On such date, the applicable pricing quotation will be rolled to the following month’s futures contract.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.49 FUEL OIL DIFF – NEW YORK 1% FUEL OIL VS 1% FOB NWE CARGOES FUEL OIL FUTURE

Product Name	Fuel Oil Diff – New York 1% Fuel Oil vs 1% FOB NEW Cargoes Fuel Oil Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for New York 1% Fuel Oil and the Platts daily assessment price for 1% FOB NWE Cargoes Fuel Oil.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the mean of the high and low quotations appearing in the “Platts US Marketscan” under the heading “Atlantic Coast New York” subheading “Residual fuel (\$/bbl)” and “Cargo” for “No. 6 1%” and the average of the mean of the high and low quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe cargoes” subheading “FOB NWE” for “Fuel oil 1.0%” for each business day (as specified below) in the determination period. conversion factor: 1 metric tonne = 6.35 barrels.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan and Platts European Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.50 FUEL OIL DIFF – NEW YORK 1% FUEL OIL VS 1% FOB NWE CARGOES FUEL OIL BALMO FUTURE

Product Name	Fuel Oil Diff – New York 1% Fuel Oil vs 1% FOB NEW Cargoes Fuel Oil Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for New York 1% Fuel Oil and the Platts daily assessment price for 1% FOB NWE Cargoes Fuel Oil.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the mean of the high and low quotations appearing in the “Platts US Marketscan” under the heading “Atlantic Coast New York” subheading “Residual fuel (\$/bbl)” and “Cargo” for “No. 6 1%” and the average of the mean of the high and low quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe cargoes” subheading “FOB NWE” for “Fuel oil 1.0%” for each business day (as specified below) in the determination period. conversion factor: 1 metric tonne = 6.35 barrels.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan and Platts European Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.51 FUEL OIL DIFF – NEW YORK 1% FUEL OIL (PLATTS) VS USGC HSFO (PLATTS) FUTURE

Product Name	Fuel Oil Diff – New York 1% Fuel Oil (Platts) vs USGC HSFO (Platts) Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for New York 1% Fuel Oil and the Platts daily assessment price for US Gulf Coast High Sulphur Fuel Oil.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the “Mid” appearing in the “Platts US Marketscan” under the heading “Atlantic Coast” subheading “New York Harbor” and “Delivered cargo (\$/barrel)” for “No. 6 1%” and the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston and “\$/barrel” for “USGC HSFO” for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.52 FUEL OIL DIFF – NEW YORK 1% FUEL OIL (PLATTS) VS USGC HSFO (PLATTS) BALMO FUTURE

Product Name	Fuel Oil Diff – New York 1% Fuel Oil (Platts) vs USGC HSFO (Platts) Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for New York 1% Fuel Oil and the Platts daily assessment price for US Gulf Coast High Sulphur Fuel Oil.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the “Mid” appearing in the “Platts US Marketscan” under the heading “Atlantic Coast” subheading “New York Harbor” and “Delivered cargo (\$/barrel)” for “No. 6 1%” and the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston and “\$/barrel” for “USGC HSFO” for each business day (as specified below) in the determination period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.53 FUEL OIL DIFF – NEW YORK 3.0% FUEL OIL (PLATTS) VS USGC HSFO (PLATTS) FUTURE

Product Name	Fuel Oil Diff – New York 3.0% Fuel Oil (Platts) vs USGC HSFO (Platts) Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for New York 3.0% Fuel Oil and the Platts daily assessment price for US Gulf Coast High Sulphur Fuel Oil.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Atlantic Coast” subheading “New York Harbor” and “Delivered cargo (\$/barrel)” for “No. 6 3.0%” and the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “\$/barrel” for “USGC HSFO” for each business day (as specified below) in the determination period.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.54 FUEL OIL DIFF – USGC HSFO (PLATTS) VS FUEL OIL 3.5% FOB ROTTERDAM BARGES (PLATTS) FUTURE (IN BBLs)

Product Name	Fuel Oil Diff – USGC HSFO (Platts) vs Fuel Oil 3.5% FOB Rotterdam Barges (Platts) Future (in bbls)
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for US Gulf Coast High Sulphur Fuel Oil and the Platts daily assessment price for 3.5% FOB Rotterdam Barges Fuel Oil (in bbls).
Contract Size	1,000 barrels (157.50 metric tonnes)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston and “\$/barrel” for “USGC HSFO” and the average of the “Mid” quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe barges” subheading “FOB Rotterdam” for “Fuel oil 3.5%” for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 6.35 barrels.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan and Platts European Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.55 FUEL OIL DIFF – USGC HSFO (PLATTS) VS FUEL OIL 3.5% FOB ROTTERDAM BARGES (PLATTS) BALMO FUTURE (IN BBLs)

Product Name	Fuel Oil Diff – USGC HSFO (Platts) vs Fuel Oil 3.5% FOB Rotterdam Barges (Platts) Balmo Future (in bbls)
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for US Gulf Coast High Sulphur Fuel Oil and the Platts daily assessment price for 3.5% FOB Rotterdam Barges Fuel Oil (in bbls).
Contract Size	1,000 barrels (157.50 metric tonnes)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston and “\$/barrel” for “USGC HSFO” and the average of the “Mid” quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe barges” subheading “FOB Rotterdam” for “Fuel oil 3.5%” for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 6.35 barrels.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan and Platts European Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.56 FUEL OIL DIFF – USGC HSFO (PLATTS) VS FUEL OIL 3.5% FOB ROTTERDAM BARGES (PLATTS) FUTURE (IN MTS)

Product Name	Fuel Oil Diff – USGC HSFO (Platts) vs Fuel Oil 3.5% FOB Rotterdam Barges (Platts) Future (in mts)
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for US Gulf Coast High Sulphur Fuel Oil and the Platts daily assessment price for 3.5% FOB Rotterdam Barges Fuel Oil (in mts).
Contract Size	1,000 metric tonnes (6,350 barrels)
Unit of Trading	Any multiple of 1,000 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per metric tonne
Settlement Price Quotation	One tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per metric tonne
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per metric tonne based on the difference between the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston and “\$/barrel” for “USGC HSFO” and the average of the “Mid” quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe barges” subheading “FOB Rotterdam” for “Fuel oil 3.5%” for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 6.35 barrels.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan and Platts European Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.57 DIESEL DIFF – GULF COAST ULSD VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Gulf Coast ULSD vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Gulf Coast ULSD and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	42,000 gallons
Unit of Trading	Any multiple of 42,000 gallons
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the high and low quotations as appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Distillates and blendstocks” and “Pipeline” for “Ultra low sulfur diesel” and the average of the mean of the high and low settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.58 DIESEL DIFF – GULF COAST ULSD (PLATTS) VS HEATING OIL 1ST LINE BALMO FUTURE

Product Name	Diesel Diff – Gulf Coast ULSD (Platts) vs Heating Oil 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for Gulf Coast ULSD and the ICE daily settlement price for Heating Oil 1 st Line Future
Contract Size	42,000 gallons
Unit of Trading	Any multiple of 42,000 gallons
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the high and low quotations as appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Distillates and blendstocks” and “Pipeline” for “Ultra low sulfur diesel” and the average of the mean of the high and low settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.59 DIESEL DIFF – DAILY GULF COAST ULSD (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Daily Gulf Coast ULSD (Platts) vs Heating Oil 1st Line Future
Contract Description	A cash settled future based on the difference between the Platts daily assessment price for Gulf Coast ULSD and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels (42,000 gallons)
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Second business day after the nominal contract date
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations as appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “Ultra low sulfur diesel” and the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	130 days
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.60 DIESEL DIFF – GULF COAST ULSD (PLATTS) VS GULF COAST JET FUEL (PLATTS) FUTURE

Product Name	Diesel Diff – Gulf Coast ULSD (Platts) vs Gulf Coast Jet Fuel (Platts) Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Gulf Coast Ultra Low Sulfur Diesel and the Platts daily assessment price for Gulf Coast Jet 54 Pipeline
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “Ultra low sulfur diesel” and the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “Jet 54” for each business day (as specified below) in the determination period
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.61 DIESEL DIFF – ARGUS ULSD NYH BUCKEYE PIPELINE VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Argus ULSD NYH Buckeye Pipeline vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Argus ULSD NYH Buckeye Pipeline and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in “Argus US Products” under the heading “Distillates” subheading “Atlantic Coast” and “Buckeye” for “ULSD” and the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus US Products and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.62 DIESEL DIFF – ARGUS ULSD NYH COLONIAL OFFLINE VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Argus ULSD NYH Colonial Offline vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for ULSD NYH Colonial Offline and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in “Argus US Products” under the heading “Distillates” subheading “Atlantic Coast” and “Colonial Linden” for “ULSD” and the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus US Products and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.63 DIESEL DIFF – ULSD NYH COLONIAL OFFLINE (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – ULSD NYH Colonial Offline (Platts) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for ULSD NYH Colonial Offline and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Atlantic Coast” subheading “CPL Linden” for “ULSD” and the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.64 DIESEL DIFF – ARGUS 62-GRADE NYH ULSD VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Argus 62-Grade NYH ULSD vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for NYH 62-Grade ULSD and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in “Argus US Products” under the heading “Distillates” subheading “Atlantic Coast” and “New York barge” for “ULS diesel prompt” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus US Products
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.65 DIESEL DIFF – ARGUS 67-GRADE NYH ULSD VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Argus 67-Grade NYH ULSD vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for NYH 67-Grade ULSD and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in “Argus US Products” under the heading “Distillates” subheading “Atlantic Coast” and “New York barge” for “ULS heating oil” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus US Products
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.66 DIESEL DIFF – 67-GRADE USGC ULSD (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – 67-Grade USGC ULSD (Platts) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Gulf Coast 67-Grade ULSD and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “ULS Heating Oil” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.67 DIESEL DIFF – GROUP 3 ULSD (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Group 3 ULSD (Platts) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Midwest Group 3 ULSD and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Midwest (c/gal)” subheading “Group 3” for “ULSD” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.68 DIESEL DIFF – GROUP 3 ULSD (OPIS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Group 3 ULSD (OPIS) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the OPIS daily assessment price for Midwest Group 3 ULSD and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mean” quotations appearing in the “OPIS Full-Day Refined Spots Report” under the heading “OPIS U.S. Midwest Spot Distillate Prices (cts/gal)” subheading “Group 3” and “Prompt Prices” for “ULSD” and the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for OPIS Full-Day Refined Spots Report
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.69 HEATING OIL ARB – HEATING OIL 1ST LINE VS LOW SULPHUR GASOIL 1ST LINE FUTURE (IN BBLs)

Product Name	Heating Oil Arb – Heating Oil 1st Line vs Low Sulphur Gasoil 1st Line Future (in bbls)
Contract Description	A monthly cash settled future based on the difference between the ICE settlement price for Heating Oil 1 st Line Future and the ICE settlement price for Low Sulphur Gasoil 1 st Line Future (in bbls).
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per gallon
Settlement Price Quotation	One hundredth of one cent (\$ 0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future and the average of the settlement prices as made public by ICE for the front month ICE Futures Europe Low Sulphur Gasoil Future for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 312.9 gallons.
Roll Adjust Provision	The nearby month quotation for ICE Low Sulphur Gasoil Futures will be used except for the expiration date of the commodity’s underlying delivery month’s futures contract. On such date, the applicable pricing quotation will be rolled to the following month’s futures contract.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.70 HEATING OIL ARB – HEATING OIL 1ST LINE VS LOW SULPHUR GASOIL 1ST LINE BALMO FUTURE (IN BBLS)

Product Name	Heating Oil Arb – Heating Oil 1st Line vs Low Sulphur Gasoil 1st Line Balmo Future (in bbls)
Contract Description	A balance of the month cash settled future based on the difference between the ICE settlement price for Heating Oil 1 st Line Future and the ICE settlement price for Low Sulphur Gasoil 1 st Line Future (in bbls).
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per gallon
Settlement Price Quotation	One hundredth of one cent (\$ 0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future and the average of the settlement prices as made public by ICE for the front month ICE Futures Europe Low Sulphur Gasoil Future for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 312.9 gallons.
Roll Adjust Provision	The nearby month quotation for ICE Low Sulphur Gasoil Futures will be used except for the expiration date of the commodity’s underlying delivery month’s futures contract. On such date, the applicable pricing quotation will be rolled to the following month’s futures contract.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.71 JET FUEL DIFF – GULF COAST JET FUEL VS HEATING OIL 1ST LINE FUTURE

Product Name	Jet Fuel Diff – Gulf Coast Jet Fuel vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Gulf Coast Jet 54 Pipeline and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Distillates and blendstocks” and “Pipeline” for “Jet 54” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.72 JET FUEL DIFF – GULF COAST JET FUEL (PLATTS) VS HEATING OIL 1ST LINE BALMO FUTURE

Product Name	Jet Fuel Diff – Gulf Coast Jet Fuel (Platts) vs Heating Oil 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for Gulf Coast Jet 54 Pipeline and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “Jet 54” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.73 JET FUEL DIFF – DAILY GULF COAST JET FUEL (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Jet Fuel Diff – Daily Gulf Coast Jet Fuel (Platts) vs Heating Oil 1st Line Future
Contract Description	A cash settled future based on the difference between the Platts daily assessment price for Gulf Coast Jet 54 Pipeline and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels (42,000 gallons)
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Second business day after the nominal contract date
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “Jet 54” and the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	130 days
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.74 JET FUEL DIFF – LA JET FUEL (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Jet Fuel Diff – LA Jet Fuel (Platts) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the Platts daily assessment price for LA Jet Fuel and the ICE daily settlement price for Heating Oil 1 st Line Future
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “West Coast” subheading “Los Angeles” for “Jet” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.75 JET FUEL DIFF – LA JET FUEL (PLATTS) VS HEATING OIL 1ST LINE BALMO FUTURE

Product Name	Jet Fuel Diff – LA Jet Fuel (Platts) vs Heating Oil 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the Platts daily assessment price for LA Jet Fuel and the ICE daily settlement price for Heating Oil 1 st Line Future
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “West Coast” subheading “Los Angeles” for “Jet” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.76 JET FUEL DIFF – ARGUS NYH JET FUEL VS HEATING OIL 1ST LINE FUTURE

Product Name	Jet Fuel Diff – Argus NYH Jet Fuel vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Jet 54 Buckeye and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in “Argus US Products” under the heading “Distillates” subheading “Atlantic Coast” and “Buckeye” for “Jet 54” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus US Products
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.77 JET FUEL DIFF – ARGUS NYH JET FUEL VS HEATING OIL 1ST LINE BALMO FUTURE

Product Name	Jet Fuel Diff – Argus NYH Jet Fuel vs Heating Oil 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Argus daily assessment price for Jet 54 Buckeye and the ICE daily settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the mean of the high and low quotations appearing in “Argus US Products” under the heading “Distillates” subheading “Atlantic Coast” and “Buckeye” for “Jet54” and the average of the settlement prices as made public by ICE for the Heating Oil 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus US Products
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.78 DIESEL DIFF – DIESEL 10PPM FOB ARA BARGES (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – Diesel 10PPM FOB ARA Barges (Platts) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Diesel 10 ppm FOB ARA Barges and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 metric tonnes
Unit of Trading	Any multiple of 1,000 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per metric tonne
Settlement Price Quotation	One tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per metric tonne
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per metric tonne based on the difference between the average of the “Mid” quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe barges” subheading “FOB Rotterdam” for “Diesel 10 ppm” and the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 312.9 gallons.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts European Marketscan and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.79 DIESEL DIFF – ULSD 10PPM CIF MED CARGOES (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – ULSD 10PPM CIF MED Cargoes (Platts) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for ULSD 10ppm CIF Med Cargoes and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 metric tonnes
Unit of Trading	Any multiple of 1,000 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per metric tonne
Settlement Price Quotation	One tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per metric tone
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per metric tonne based on the difference between the average of the “Mid” quotations appearing in the “Platts European Marketscan” under the heading “Mediterranean cargoes” subheading “CIF Med (Genova/Lavera)” for “10ppm ULSD” and the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 312.9 gallons
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts European Marketscan and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.80 DIESEL DIFF – ULSD 10PPM CIF NWE CARGOES (PLATTS) VS HEATING OIL 1ST LINE FUTURE

Product Name	Diesel Diff – ULSD 10PPM CIF NEW Cargoes (Platts) vs Heating Oil 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for the ULSD 10ppm CIF NWE Cargoes and the ICE settlement price for Heating Oil 1 st Line Future.
Contract Size	1,000 metric tonnes
Unit of Trading	Any multiple of 1,000 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per metric tonne
Settlement Price Quotation	One tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per metric tonne
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per metric tonne based on the difference between the average of the “Mid” quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe cargoes” subheading “CIF NWE/Basis ARA” for “ULSD 10 ppm” and the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 312.9 gallons.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts European Marketscan and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.81 FUEL OIL DIFF – FUEL OIL 380 CST SINGAPORE (PLATTS) VS USGC HSFO (PLATTS) FUTURE (IN BBLs)

Product Name	Future Oil Diff – Fuel Oil 380 CST Singapore (Platts) vs USGC HSFO (Platts) Future (in bbls)
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Singapore 380 CST Fuel Oil and the Platts daily assessment price for US Gulf Coast High Sulphur Fuel Oil (in bbls).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the “Mid” quotations appearing in the “Platts Asia-Pacific/Arab Gulf Marketscan” under the heading “Asia Products” and “Singapore” subheading “FOB Singapore (\$/barrel)” for “HSFO 380 CST (\$/mt)” and the average of the “Mid” quotations appearing in the “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston and “\$/barrel” for “USGC HSFO” for each business day (as specified below) in the determination period Non-Common Pricing applies. conversion factor: 1 metric tonne = 6.35 barrels.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts Asia-Pacific/Arab Gulf Marketscan and Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.82 GASOLINE DIFF – RBOB GASOLINE 1ST LINE VS ARGUS EUROBOB OXY FOB ROTTERDAM BARGE FUTURE

Product Name	Gasoline Diff – RBOB Gasoline 1st Line vs Argus EUROBOB OXY FOB Rotterdam Barge Future
Contract Description	A monthly cash settled future based on the difference between the ICE daily settlement price for RBOB Gasoline 1 st Line Future and the Argus daily assessment price for Eurobob Oxy FOB Rotterdam Barges.
Contract Size	1,000 metric tonnes (349,860 gallons)
Unit of Trading	Any multiple of 1,000 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (¢0.01) per gallon
Settlement Price Quotation	One thousandth of one cent (¢0.001) per gallon
Minimum Price Fluctuation	One thousandth of one cent (¢0.001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the settlement prices as made public by the ICE for the RBOB Gasoline 1 st Line Future and the average of the mean of the high and low quotations appearing in the “Argus European Products Report” under the heading “Northwest Europe light products” subheading “barge” for “Eurobob oxy” for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 349.86 gallons.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus European Products Report
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.83 GASOLINE DIFF – RBOB GASOLINE 1ST LINE VS ARGUS EUROBOB OXY FOB ROTTERDAM BARGES BALMO FUTURE

Product Name	Gasoline Diff – RBOB Gasoline 1st Line vs Argus EUROBOB OXY FOB Rotterdam Barges Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the ICE daily settlement price for RBOB Gasoline 1 st Line Future and the Argus daily assessment price for Eurobob Oxy FOB Rotterdam Barges.
Contract Size	1,000 metric tonnes (349,860 gallons)
Unit of Trading	Any multiple of 1,000 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (¢0.01) per gallon
Settlement Price Quotation	One thousandth of one cent (¢0.001) per gallon
Minimum Price Fluctuation	One thousandth of one cent (¢0.001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the settlement prices as made public by ICE for the RBOB Gasoline 1 st Line Future and the average of the mean of the high and low quotations appearing in the “Argus European Products Report” under the heading “Northwest Europe light products” subheading “barge” for “Eurobob oxy” for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 349.86 gallons.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus European Products Report and ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.84 GASOLINE DIFF – RBOB GASOLINE 1ST LINE VS ARGUS EUROBOB OXY FOB ROTTERDAM BARGES MINI FUTURE

Product Name	Gasoline Diff – RBOB Gasoline 1st Line vs Argus EUROBOB OXY FOB Rotterdam Barges Mini Future
Contract Description	A monthly cash settled mini future based on the difference between the ICE daily settlement price for RBOB Gasoline 1 st Line Future and the Argus daily assessment price for Eurobob Oxy FOB Rotterdam Barges.
Contract Size	100 metric tonnes (34,986 gallons)
Unit of Trading	Any multiple of 100 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (¢0.01) per gallon
Settlement Price Quotation	One thousandth of one cent (¢0.001) per gallon
Minimum Price Fluctuation	One thousandth of one cent (¢0.001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the settlement prices as made public by the ICE for the RBOB Gasoline 1 st Line Future and the average of the mean of the high and low quotations appearing in the “Argus European Products Report” under the heading “Northwest Europe light products” subheading “barge” for “Eurobob oxy” for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 349.86 gallons
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus European Products Report
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

**19.C.85 GASOLINE DIFF – RBOB GASOLINE 1ST LINE VS ARGUS EUROBOB OXY FOB
ROTTERDAM BARGES BALMO MINI FUTURE**

Product Name	Gasoline Diff – RBOB Gasoline 1st Line vs Argus EUROBOB OXY FOB Rotterdam Barges Balmo Mini Future
Contract Description	A balance of the month cash settled mini future based on the difference between the ICE daily settlement price for RBOB Gasoline 1 st Line Future and the Argus daily assessment price for Eurobob Oxy FOB Rotterdam Barges.
Contract Size	100 metric tonnes (34,986 gallons)
Unit of Trading	Any multiple of 100 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (¢0.01) per gallon
Settlement Price Quotation	One thousandth of one cent (¢0.001) per gallon
Minimum Price Fluctuation	One thousandth of one cent (¢0.001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the settlement prices as made public by the ICE for the RBOB Gasoline 1 st Line Future and the average of the mean of the high and low quotations appearing in the “Argus European Products Report” under the heading “Northwest Europe light products” subheading “barge” for “Eurobob oxy” for each business day (as specified below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 349.86 gallons
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus European Products Report
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.86 GASOLINE DIFF – RBOB GASOLINE 1-MONTH CALENDAR SPREAD FUTURE

Product Name	Gasoline Diff – RBOB Gasoline 1-Month Calendar Spread Future
Contract Description	An RBOB Gasoline 1-Month Calendar Spread Future used for the purposes of settling the RBOB Gasoline 1-Month Calendar Spread Option.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels (42,000 gallons)
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Trading shall cease at the end of the designated settlement period on the last trading day of the nearby month ICE Futures Europe RBOB Gasoline Futures Contract.
Final Settlement Price	A price in USD and cents per gallon equal to the difference between the settlement price of the nearby ICE Futures Europe RBOB Gasoline Futures Contract and the settlement price of the next consecutive contract month of the ICE Futures Europe RBOB Gasoline Futures Contract series on the Last Trading Day.
Contract Series	Up to 48 consecutive 1-month calendar spreads
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.87 GASOLINE DIFF – GULF COAST UNL 87 GASOLINE PROMPT PIPELINE (PLATTS) VS RBOB GASOLINE 1ST LINE FUTURE

Product Name	Gasoline Diff – Gulf Coast UNL 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Gulf Coast Unleaded 87 Gasoline Prompt Pipeline and the ICE daily settlement price for RBOB Gasoline 1 st Line Future
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “Unleaded 87” and the average of the settlement prices as made public by ICE for the RBOB Gasoline 1 st Line Future for each business day (as specified below) in the determination period
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.88 GASOLINE DIFF – GULF COAST UNL 87 GASOLINE PROMPT PIPELINE (PLATTS) VS RBOB GASOLINE 1ST LINE BALMO FUTURE

Product Name	Gasoline Diff – Gulf Coast UNL 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for Gulf Coast Unleaded 87 Gasoline Prompt Pipeline and the ICE daily settlement price for RBOB Gasoline 1 st Line Future
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “Unleaded 87” and the average of the settlement prices as made public by ICE for the RBOB Gasoline 1 st Line Future for each business day (as specified below) in the determination period
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.89 GASOLINE DIFF – GULF COAST CBOB 87 GASOLINE PROMPT PIPELINE (PLATTS) VS RBOB GASOLINE 1ST LINE FUTURE

Product Name	Gasoline Diff – Gulf Coast CBOB 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Gulf Coast CBOB 87 Gasoline Prompt Pipeline and the ICE daily settlement price for RBOB Gasoline 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “CBOB 87” and the average of the settlement prices as made public by ICE for the RBOB Gasoline 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.90 GASOLINE DIFF – GULF COAST CBOB 87 GASOLINE PROMPT PIPELINE (PLATTS) VS RBOB GASOLINE 1ST LINE BALMO FUTURE

Product Name	Gasoline Diff – Gulf Coast CBOB 87 Gasoline Prompt Pipeline (Platts) vs RBOB Gasoline 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for Gulf Coast CBOB 87 Gasoline Prompt Pipeline and the ICE daily settlement price for RBOB Gasoline 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Gulf Coast” subheading “Houston” and “Prompt Pipeline” for “CBOB 87” and the average of the settlement prices as made public by ICE for the RBOB Gasoline 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.91 GASOLINE DIFF – GROUP 3 SUB-OCTANE GASOLINE (PLATTS) VS RBOB GASOLINE 1ST LINE FUTURE

Product Name	Gasoline Diff – Group 3 Sub-Octane Gasoline (Platts) vs RBOB Gasoline 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Platts daily assessment price for Midwest Group 3 Sub-octane Gasoline and the ICE daily settlement price for RBOB Gasoline 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Midwest (c/gal)” subheading “Group 3” for “Sub-octane” and the average of the settlement prices as made public by ICE for the RBOB Gasoline 1 st Line Future for each business day (as specified below) in the determination period.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.92 GASOLINE DIFF – GROUP 3 SUB-OCTANE GASOLINE (PLATTS) VS RBOB GASOLINE 1ST LINE BALMO FUTURE

Product Name	Gasoline Diff – Group 3 Sub-Octane Gasoline (Platts) vs RBOB Gasoline 1st Line Balmo Future
Contract Description	A balance of the month cash settled future based on the difference between the Platts daily assessment price for Midwest Group 3 Sub-octane Gasoline and the ICE settlement price for RBOB Gasoline 1 st Line Future.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mid” quotations appearing in “Platts US Marketscan” under the heading “Midwest (c/gal)” subheading “Group 3” for “Sub-octane” and the average of the settlement prices as made public by NYMEX for the front month RBOB Gasoline Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 2 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Platts US Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.93 GASOLINE DIFF – GROUP 3 V-GRADE SUB-OCTANE GASOLINE (OPIS) VS RBOB GASOLINE 1ST LINE FUTURE

Product Name	Gasoline Diff – Group 3 V-Grade Sub-Octane Gasoline (OPIS) vs RBOB Gasoline 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the OPIS daily assessment price for Midwest Group 3 Sub-Octane Regular Gasoline and the ICE settlement price for RBOB Gasoline 1 st Line Future.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Mean” quotations appearing in the “OPIS Full-Day Refined Spots Report” under the heading “OPIS U.S. Midwest Spot Gasoline Prices (cts/gal)” subheading “Group 3” and “Prompt Prices” for “Sub-Oct Reg” and the average of the settlement prices as made public by NYMEX for the front month RBOB Gasoline Future for each business day (as specified below) in the determination period. Common Pricing applies.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for OPIS Full-Day Refined Spots Report
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.94 HEATING OIL ARB – HEATING OIL 1ST LINE VS LOW SULPHUR GASOIL 1ST LINE FUTURE (IN MTS)

Product Name	Heating Oil Arb – Heating Oil 1st Line vs Low Sulphur Gasoil 1st Line Future (in mts)
Contract Description	A monthly cash settled future based on the difference between the ICE settlement price for Heating Oil 1 st Line Future and the ICE settlement price for Low Sulphur Gasoil 1 st Line Future (in MTs).
Contract Size	1,000 metric tonnes
Unit of Trading	Any multiple of 1,000 metric tonnes
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per metric tonne
Settlement Price Quotation	One tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per metric tonne
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the settlement prices as made public by NYMEX for the front month NY Harbor ULSD Future and the average of the settlement prices as made public by ICE for the front month Low Sulphur Gasoil Future for each business day (as specified below) in the determination period. Non-Common Pricing applies conversion factor: 1 metric tonne = 312.9 gallons.
Roll Adjust Provision	The nearby month quotation for ICE Low Sulphur Gasoil Futures will be used except for the expiration date of the commodity’s underlying delivery month’s futures contract. On such date, the applicable pricing quotation will be rolled to the following month’s futures contract.
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE and NYMEX
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.95 CRUDE DIFF – TMX WCS 1B INDEX BALMO FUTURE

Product Name	Crude Diff – TMX WCS 1B Index Balmo Future
Contract Description	A balance of the month cash settled future based on the TMX WCS (Western Canadian Select) Daily Weighted Average Price Index (TMX WCS 1b). The TMX WCS 1b Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average)
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year
Final Settlement Price	A price in USD and cents per barrel based on the TMX WCS 1b Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month
Contract Series	Front month only.
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.96 CRUDE DIFF – TMX WCS 1A INDEX BALMO FUTURE

Product Name	Crude Diff – TMX WCS 1A Index Balmo Future
Contract Description	A balance of the month cash settled future based on the TMX WCS (Western Canadian Select) Monthly Volume Weighted Average Price Index (TMX WCS 1a). The TMX WCS 1a Index is expressed as a differential to the NYMEX WTI 1 st Line Future (Calendar Month Average).
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall cease one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline. The NOS date occurs on or about the 20th calendar day of the month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made publicly available by Enbridge Pipeline prior to the start of each year.
Final Settlement Price	A price in USD and cents per barrel based on the TMX WCS 1a Index, as published by NGX. The index pricing period begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar month.
Contract Series	Front month only
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for NGX Crude Oil Markets
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.97 CRUDE DIFF – ARGUS ANS VS BRENT 1ST LINE FUTURE

Product Name	Crude Diff – Argus ANS vs Brent 1st Line Future
Contract Description	A monthly cash settled future based on the difference between the Argus daily assessment price for Alaskan North Slope Crude Oil (ANS) and the ICE daily settlement price for Brent 1 st Line Future.
Contract Size	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per barrel based on the difference between the average of the quotations appearing in the "Argus Crude" report under the heading "US west coast waterborne" subheading "Low/High" for "ANS del" and the average of the settlement prices as made public by ICE for the front month ICE Futures Europe Brent Crude Future for each business day (as specified below) in the determination period. Non-Common Pricing Applies.
Roll Adjust Provision	The nearby month quotation for ICE Futures Europe Brent Futures will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
Contract Series	Up to 60 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for Argus Crude and ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.98 HEATING OIL DIFF – EU-STYLE HEATING OIL VS LOW SULPHUR GASOIL FUTURE

Product Name	Heating Oil Diff – EU-Style Heating Oil vs Low Sulphur Gasoil Future
Contract Description	A monthly cash settled future based on the difference between the ICE daily settlement price for Heating Oil Futures and the ICE daily settlement price for ICE Low Sulphur Gasoil Bullet Futures.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per barrel
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per barrel
Last Trading Day	Trading shall end one business day prior to the expiration date of the ICE Futures Europe Heating Oil Futures Contract.
Final Settlement Price	A price in USD and cents per barrel equal to the difference between the settlement prices as made public by ICE for the ICE Futures Europe Heating Oil Futures Contract and the ICE Futures Europe Low Sulphur Gasoil Bullet Futures Contract on the Last Trading Day. Non-Common Pricing Applies. conversion factor: 1 metric tonne = 312.9 gallons
Contract Series	Up to 48 consecutive months
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.99 NATURAL GASOLINE, OPIS MT. BELVIEU NON-TET VS NAPHTHA CIF NWE CARGOES (PLATTS) FUTURE

Product Name	Natural Gasoline, Opis Mt. Belvieu Non-Tet Vs Naphtha CIF NEW Cargoes (Platts) Future
Description	A monthly cash settled future based on the difference between the OPIS daily assessment price for Mt. Belvieu Non-TET Natural Gasoline and the Platts daily assessment price for Naphtha CIF NWE Cargoes.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (¢0.01) per gallon
Settlement Price Quotation	One thousandth of one cent (¢0.001) per gallon
Minimum Price Fluctuation	One thousandth of one cent (¢0.001) per gallon
Last Trading Day	Last trading day of the contract month
Final Settlement Price	A price in USD and cents per gallon based on the difference between the average of the “Avg” quotations appearing in the “OPIS North America LPG Report” under the heading “OPIS Mont Belvieu Spot Gas Liquids Prices (cts/gal)” subheading “Any Current Month” for “Non-TET N. Gasoline” and the average of the “Mid” quotations appearing in the “Platts European Marketscan” under the heading “Northwest Europe cargoes” subheading “CIF NWE/Basis ARA” for “Naphtha” for each business day (as specified in Final Settlement Price below) in the determination period. Non-Common Pricing applies. conversion factor: 1 metric tonne = 373.8 gallons (for Naphtha)
Contract Series	Up to 48 consecutive months
Final Payment Date	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for OPIS North America LPG Report and Platts European Marketscan
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.100 DAILY WTI 1-MONTH CALENDAR SPREAD FUTURE

Product Name	Daily WTI 1-Month Calendar Spread Future
Contract Description	A Daily WTI Crude Oil 1-Month Calendar Spread Future
Contract Size per lot	1,000 barrels
Unit of Trading	Any multiple of 1,000 barrels
Currency	US Dollars and cents
Trading Price Quotation	One cent (\$0.01) per barrel
Settlement Price Quotation	One tenth of one cent (\$0.001) per barrel
Minimum Price Fluctuation	One tenth of one cent (\$0.001) per barrel
Last Trading Day	Close of business on the day of listing. In this case the close of business refers to the settlement time of the WTI Crude Futures Contract at 19:30 London time.
Final Settlement Price	A price in USD and cents per barrel equal to the difference of the nearby ICE Futures Europe WTI Crude Futures Contract and the next consecutive contract month of the ICE Futures Europe WTI Crude Futures Contract series on the Last Trading Day.
Contract Series	Up to 6 consecutive business days
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website

19.C.101 DIESEL DIFF – NEW YORK HARBOR ULSD 1-MONTH CALENDAR SPREAD FUTURE

Product Name	Diesel Diff – New York Harbor ULSD 1-Month Calendar Spread Future
Contract Description	A New York Harbor ULSD 1-Month Calendar Spread Future used for the purposes of settling the New York Harbor ULSD Gasoline 1-Month Calendar Spread Option.
Contract Size	1,000 barrels (42,000 gallons)
Unit of Trading	Any multiple of 1,000 barrels (42,000 gallons)
Currency	US Dollars and cents
Trading Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Settlement Price Quotation	One hundredth of one cent (\$0.0001) per gallon
Minimum Price Fluctuation	One hundredth of one cent (\$0.0001) per gallon
Last Trading Day	Trading shall cease at the end of the designated settlement period on the last trading day of the nearby month ICE Futures Europe New York Harbor Heating Oil Futures Contract.
Final Settlement Price	A price in USD and cents per gallon equal to the difference between the settlement price of the nearby ICE Futures Europe New York Harbor Heating Oil Futures Contract and the settlement price of the next consecutive contract month of the ICE Futures Europe New York Harbor Heating Oil Futures Contract series on the Last Trading Day.
Contract Series	Up to 36 consecutive 1-month calendar spreads
Final Payment Dates	Two Clearing House Business Days following the Last Trading Day
business days	Publication days for ICE
Position Limits	Specified in Table 2 to Chapter 19—see IFUS website