

May 22, 2014

**VIA E-MAIL**

Ms. Melissa Jurgens  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**RE: CFTC Regulation 40.6(a) Certification. Revisions to NYMEX and COMEX Rule 539 and Issuance of CME Group Market Regulation Advisory Notice RA1403-5. CME/CBOT/NYMEX/COMEX Submission No. 14-184**

Dear Ms. Jurgens:

New York Mercantile Exchange, Inc. (“NYMEX”) and Commodity Exchange, Inc. (“COMEX”) hereby notify the Commodity Futures Trading Commission (“CFTC” or “Commission”) that they will be adopting revisions to Rule 539 (“Prearranged, Pre-Negotiated and Noncompetitive Trades Prohibited”) effective on Sunday, June 8, 2014, for trade date Monday, June 9, 2014. The revisions will establish an additional order entry protocol by which brokers may submit certain NYMEX and COMEX futures and options on futures orders into CME Globex which result from permissible pre-execution communications pursuant to the rule. The additional protocol will be known as an Agency Cross.

Initially, brokers will need to have access to CME Direct in order to engage in an Agency Cross and the protocol will be available only in a select group of NYMEX and COMEX products. An Agency Cross for both futures and options on futures will require the following:

- After engaging in the pre-execution communication, the broker must enter a Request for Quote (“RFQ”) into CME Globex;
- No sooner than five seconds and no later than 30 seconds after the entry of the RFQ, the broker must enter a Cross Sequence into CME Direct;
- The Cross Sequence is defined as the entry of a day-limit order followed immediately by the entry of a day-fill-and-kill order;
- The order of the party initiating the pre-execution communication must be entered as the day-limit order which is accomplished by the broker selecting the non-initiating party as the “Aggressor” on the CME Direct order ticket;
- Failure to enter the buy and sell orders within 30 seconds after the entry of the RFQ will require a new Agency Cross to be initiated in order to proceed with the trade.

NYMEX and COMEX will also continue to permit the entry of orders resulting from permissible pre-execution communications under the existing protocol for futures and options on futures. This protocol has been titled a Globex Cross. In order to harmonize the wait times across the two protocols, NYMEX and COMEX are additionally reducing the wait time required between the entry of an RFQ and the subsequent entry of a Request for Cross (“RFC”) via a Globex Cross from 15 seconds to 5 seconds.

While the Agency Cross functionality on CME Direct allows the broker to populate the opposing buy and sell orders in a single ticket, those orders result in two discrete order entries into CME Globex. The day-limit order will immediately match against any orders in the order book at a price better than or equal to

the limit price on the limit order, up to the full quantity on the limit order. Any unmatched balance on the limit order will thereafter immediately match opposite the day-fill-and-kill order.

If the price of the day-limit order improves the best bid or best offer in the order book or there is no bid or offer in the offer book, the entirety of the limit order will match opposite the fill-and-kill order unless a new order(s) is entered at a price equal to or better than the limit price prior to the day-fill-and-kill order being entered into CME Globex. The revisions to NYMEX and COMEX Rule 539 appear in Exhibit A, with additions underscored and deletions ~~overstruck~~. The list of NYMEX and COMEX products in which the Agency Cross will be permitted beginning on June 9, 2014, is set forth in Exhibit B (attached under separate cover).

In order to provide the marketplace notice of the upcoming changes, NYMEX, COMEX, Chicago Mercantile Exchange Inc. ("CME") and the Board of Trade of the City of Chicago, Inc. ("CBOT"), (collectively, the "Exchanges"), will issue CME Group Market Regulation Advisory Notice RA1403-5 ("RA1403-5") on May 23, 2014.

The Market Regulation Department and the Legal Department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or the "Act"). During the review, we have identified that the revisions to NYMEX and COMEX Rule 539 and the issuance of RA1403-5 may have some bearing on the following Core Principles:

Compliance with Rules: The revisions to NYMEX and COMEX Rule 539 provide an additional protocol for the entry of orders into CME Globex resulting from permissible pre-execution communications. RA1403-5 provides in-depth additional guidance to the marketplace on the regulatory requirements attendant to entering orders via an Agency Cross or a Globex Cross. This guidance is intended to assist market participants in remaining in compliance with Rule 539 and is therefore in compliance with this Core Principle.

Availability of General Information: As required by this Core Principle, the Exchanges are publicly issuing RA1403-5 to ensure that market participants have updated guidance and information attendant to pre-execution communications. The Advisory Notice will also be available on the CME Group website.

Execution of Transactions: As with orders entered via a Globex Cross, orders entered via an Agency Cross remain compliant with the competitive execution requirement of Core Principle 9. The entry of the day-limit order will always match against any order resting in the order book that is at a price at or better than the price of the Agency Cross. Additionally, any order that is entered between the entry of the day-limit order and the day-fill-and-kill order would also be able to match against the day-limit order. The reduction in the waiting period for NYMEX and COMEX option orders entered pursuant to a Globex Cross also remains competitive and is the same as the required waiting period currently applicable to certain asset classes at CME and CBOT.

The Exchanges certify that the revisions to Rule 539 comply with the Act and the regulations thereunder. Additionally, the Exchanges certify that the issuance of RA1403-5 complies with the Act and regulations thereunder. There were no substantive opposing views to this proposal.

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

If you have any questions regarding this submission, please contact me at (212) 299-2200 or via e-mail at [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com). Please reference CME/CBOT/NYMEX/COMEX Submission No. 14-184 in any related correspondence.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments:

Exhibit A – Revisions to NYMEX and COMEX Rule 539

Exhibit B – List of NYMEX and COMEX Products Eligible for Agency Cross  
(attached under separate cover)

Exhibit C – RA1403-5

## Exhibit A

(Additions underscored and deletions ~~overstruck~~)

### **NYMEX and COMEX Rule 539. PREARRANGED, PRE-NEGOTIATED AND NONCOMPETITIVE TRADES PROHIBITED**

#### **539.A. General Prohibition**

No person shall prearrange or pre-negotiate any purchase or sale or noncompetitively execute any transaction, except in accordance with Sections B. and C. below.

#### **539.B. Exceptions**

The foregoing restriction shall not apply to block trades pursuant to Rule 526 or Exchange for Related Positions transactions pursuant to Rule 538.

#### **539.C. Pre-Execution Communications Regarding Globex Trades**

Parties may engage in pre-execution communications with regard to transactions executed on the Globex platform where one party (the first party) wishes to be assured that a contra party (the second party) will take the opposite side of the order under the following circumstances:

1. A party may not engage in pre-execution communications with other market participants on behalf of another party unless the party for whose benefit the trade is being made has previously consented to permit such communications.
2. Parties to pre-execution communications shall not (i) disclose to a non-party the details of such communications or (ii) enter an order to take advantage of information conveyed during such communications except in accordance with this rule.

3. ~~In the case of~~ Entry Methods for Futures Orders (including futures orders, the only spread and combination trades)

- a. Globex Cross: The first party's order must be ~~is~~ entered into the Globex platform first and the second party's order may not be entered into the Globex platform until a period of 5 seconds has elapsed from the time of entry of the first order.

4. ~~In the case of options orders, subsequent to the pre-execution communication, a Request for Quote ("RFQ") for the particular option or option spread or combination must be entered into Globex. Thereafter, in equity and interest rate options~~

- b. Agency Cross: Alternatively, in certain eligible products, a Cross Sequence ("CS") may be used by a broker to enter the buy and the sell orders into Globex. Following the pre-execution communication, a Request for Quote ("RFQ") for the particular futures or futures spread or combination is entered into Globex. Thereafter, a Cross Sequence, which is defined as the entry of a day-limit order followed immediately by the entry of a day-fill-and-kill order, must be entered in Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. The first party's order must be entered first as a day-limit order, followed immediately by the entry of the second order as a day-fill-and-kill order. The CS must occur within the same trading session. Failure to enter the buy and sell orders within 30 seconds after the entry of the RFQ will require a new CS to be initiated in order to proceed with the trade.

4. Entry Methods for Options Orders (including all spreads and combinations containing an option)

- a. Globex Cross: Following the pre-execution communication, an RFQ for the particular option or option spread or combination is entered into Globex. Thereafter, a Request for Cross ("RFC") order which contains both the buy and the sell orders must be entered into Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. ~~In all other options, the RFC order must be entered no less than fifteen (15) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade.~~ The RFQ and the RFC order must be entered within the same trading session. Failure to enter the RFC order within 30 seconds after the entry of the RFQ will require a new RFQ to be entered prior to the entry of the RFC order, which must be entered in accordance with the time parameters described above in order to proceed with the trade.

- b. Agency Cross: Alternatively, in certain eligible products, a Cross Sequence ("CS") may be used by a broker to enter the buy and the sell orders into Globex. Following the pre-execution communication, a Request for Quote ("RFQ") for the particular options or options spread or combination is entered into Globex. Thereafter, a Cross Sequence, which is defined as the entry of a day-limit order followed immediately by the entry of a day-fill-and-kill order, must be entered in Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. The first party's order must be entered first as a day-limit order, followed immediately by the entry of the second order as a day-fill-and-

kill order. The CS must occur within the same trading session. Failure to enter the buy and sell orders within 30 seconds after the entry of the RFQ will require a new CS to be initiated in order to proceed with the trade.

**Exhibit B**

List of NYMEX and COMEX Products Eligible for Agency Cross

(attached under separate cover)

## Exhibit C

# MARKET REGULATION ADVISORY NOTICE

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Exchange	CME, CBOT, NYMEX & COMEX
Subject	Pre-Execution Communications
Rule References	Rule 539
Advisory Date	May 23, 2014
Advisory Number	CME Group RA1403-5
Effective Date	June 9, 2014

On June 9, 2014, this Advisory Notice will supersede CME Group Market Regulation Advisory Notice RA1312-5 from November 1, 2013. It is being issued based on changes to NYMEX and COMEX Rule 539.C. concerning pre-execution communications, which will:

- introduce new agency crossing functionality for certain Energy and Metals products; and
- harmonize the waiting period between futures and options crosses in Energy and Metals products.

Pending all relevant regulatory review periods, these changes will become effective on Sunday, June 8, 2014, for trade date Monday, June 9, 2014.

Please refer to pages 10 – 12 for the complete texts of each Exchange’s Rule 539.

### **New Agency Crossing Functionality for certain Energy and Metals Products**

As of Monday, June 9, 2014, NYMEX and COMEX will adopt an additional method by which brokers may enter orders on CME Globex **in certain NYMEX and COMEX energy and metals futures and options products** that arise from pre-execution communications. The alternative method, known as “Agency Cross,” will require a broker to enter a Request for Quote (“RFQ”) followed by a Cross Sequence (“CS”) on CME Globex. The CS is defined as the entry into CME Globex of a day-limit order followed immediately by a day-fill-and-kill order. The order of the party initiating the pre-execution communication must be entered as the day-limit order, which is accomplished by the broker selecting the non-initiating party as the ‘Aggressor’ on the order ticket. The CS may be initiated no sooner than five (5) seconds after the entry of the RFQ and must be completed no later than 30 seconds after entry of the RFQ.

The Agency Cross method **will not** be available for entry of orders in CME or CBOT products resulting from pre-execution communications at this time.

Brokers will need to have access to CME Direct in order to enter the CS into CME Globex. Click [here](#) for additional information on accessing CME Direct.

The list of NYMEX and COMEX products that will be eligible for order entry into CME Globex via an Agency Cross beginning on trade date June 9, 2014, is available at <http://www.cmegroup.com/trading/energy/agency-cross-eligible-products-for-energy-and-metals.html> .

The current method for entering futures and options orders that result from pre-execution communications, hereinafter referred to as a “Globex Cross,” will also remain available for NYMEX and COMEX products.

## **Waiting Period between Crosses in Energy and Metals Products**

Effective on trade date June 9, 2014, and pending all relevant regulatory review periods, the waiting time between the entry of the RFQ and Request for Cross (“RFC”) in NYMEX and COMEX **options** products using the Globex Cross will be reduced from fifteen (15) seconds to five (5) seconds. The waiting time in NYMEX and COMEX **futures** products remains unchanged at five (5) seconds.

### **Pre-Execution Communications – Overview**

Pre-execution communications are communications between market participants for the purpose of discerning interest in the execution of a transaction prior to the exposure of the order to the market. Any communication that involves discussion of the size, side of market or price of an order, or a potentially forthcoming order, constitutes a pre-execution communication.

**As a reminder, CBOT, NYMEX and COMEX rules expressly prohibit pre-execution communications in connection with pit transactions executed on the trading floor. CME rules expressly prohibit such communications except with respect to transactions executed in accordance with CME Rule 549.**

### **General Requirements for Allowable Pre-Execution Communications on CME Globex**

In products where pre-execution communications are allowed, such communications may occur only when the party for whose benefit the trade is being executed has previously consented to such communications.

Parties who have been involved in an allowable pre-execution communication may not disclose the details of that communication to other parties, nor may a party place any order to take advantage of the information conveyed in such communications except to facilitate the trade in accordance with the rule.

All transactions arising from permitted pre-execution communications must be executed in accordance with the requirements set forth in Rule 539.C.

### **Pre-Execution Communications in Futures on CME Globex**

Pre-execution communications are permitted in all CME, NYMEX and COMEX futures products traded on CME Globex, and in all CBOT interest rate, equity index, ethanol, commodity index and real estate index futures products traded on CME Globex. Pre-execution communications remain prohibited in all CBOT grain and oilseed futures products traded on CME Globex.

#### **CME and CBOT Entry Requirements into CME Globex**

Transactions in CME and CBOT futures products resulting from permissible pre-execution communications must be entered into CME Globex via a Globex Cross. A Globex Cross for futures requires that the order of the party who initiated the pre-execution communication be the first order entered into CME Globex. At least five (5) seconds must elapse after the entry of the first order before the opposing order can be entered. No RFQ is required.

#### **NYMEX and COMEX Entry Requirements into CME Globex**

Transactions in all NYMEX and COMEX futures products may be entered into CME Globex via a Globex Cross as described immediately above.

Alternatively, for those NYMEX and COMEX futures products set forth in the attached list (<http://www.cmegroup.com/trading/energy/agency-cross-eligible-products-for-energy-and-metals.html>), a broker may enter an Agency Cross via CME Direct, which requires the entry of an RFQ followed by a waiting a period of five (5) seconds followed by the entry of a Cross Sequence, which is the entry of a



day-limit order followed immediately by the entry of a day-fill-and-kill order. The order of the party initiating the pre-execution communication must be entered as the day-limit order, which is accomplished by the broker selecting the non-initiating party as the 'Aggressor' on the order ticket. Failure to enter the buy and sell orders within 30 seconds after the entry of the RFQ will require a new Agency Cross to be initiated in order to proceed with the trade.

### **Pre-Execution Communications in Options on Futures on CME Globex**

Pre-execution communications are permitted at all times in all CME, NYMEX and COMEX options on futures products traded on Globex. Pre-execution communications are permitted at all times in CBOT interest rate, ethanol and equity index options on futures products traded on CME Globex. Pre-execution communications are also permitted in CBOT grain and oilseed options on futures during the hours of 7:00:00 p.m. Central Time ("CT") through 7:45:00 a.m. CT each business day. Pre-execution communications in CBOT grain and oilseed options on futures remain prohibited outside those hours.

### **CME and CBOT Entry Requirements into CME Globex**

Transactions in CME and CBOT options on futures products resulting from permissible pre-execution communications, including options spreads and combinations and options/futures spreads, must be entered into CME Globex via a Globex Cross. A Globex Cross for options on futures require the entry of an RFC order, which is an order that includes both the buy and sell orders arising from the pre-execution communication. Prior to the entry of the RFC, an RFQ must be entered into CME Globex for the relevant option or options strategy. In CME and CBOT equity and interest rate options, the RFC order must be entered no less than 5 seconds and no more than 30 seconds after the entry of the RFQ. In all other eligible options, the RFC order must be entered no less than 15 seconds and no more than 30 seconds after the entry of the RFQ.

Failure to enter the RFC order within the applicable time parameters will require a new RFQ to be entered prior to the entry of the RFC order. In all cases, the entry of the RFC order must comply with the applicable time parameters set forth in Rule 539.C.

### **NYMEX and COMEX Entry Requirements into CME Globex**

Transactions in all NYMEX and COMEX options products may be entered into CME Globex via a Globex Cross. A Globex Cross for options on futures, including options spreads and combinations and options/futures spreads, requires the entry of an RFQ into CME Globex for the relevant option or option strategy. Subsequent to the entry of the RFQ, an RFC must be entered into CME Globex no less than 5 seconds and no more than 30 seconds after the entry of the RFQ. Failure to enter the RFC order within this time parameter will require a new RFQ to be entered prior to the entry of the RFC order.

Alternatively, for those NYMEX and COMEX options products set forth in the attached list (<http://www.cmegroup.com/trading/energy/agency-cross-eligible-products-for-energy-and-metals.html>), a broker may enter an Agency Cross via CME Direct, which requires the entry of an RFQ followed by a waiting a period of five (5) seconds followed by the entry of a Cross Sequence, which is the entry of a day-limit order followed immediately by the entry of a day-fill-and-kill order. The order of the party initiating the pre-execution communication must be entered as the day-limit order, which is accomplished by the broker selecting the non-initiating party as the 'Aggressor' on the order ticket. Failure to enter the buy and sell orders within 30 seconds after the entry of the RFQ will require a new Agency Cross to be initiated in order to proceed with the trade.

### **RFQ/RFC Functionality**

Numerous Independent Software Vendors ("ISVs") support RFQ and RFC functionality. For market participants using the Exchange-provided CME EOS Trader application, functionality built into the application will prevent the entry of the RFC outside of the prescribed time requirements. For example, in Standard & Poor's 500 Stock Price Index options, the system will preclude the entry of the RFC until at

least 5 seconds after the entry of the associated RFQ and will also prevent the entry of the RFC if more than 30 seconds have elapsed following the entry of the RFQ. This functionality was added to facilitate compliance with the relevant entry time requirements.

### **Agency Cross Functionality**

Agency Cross functionality will initially be available solely on CME Direct until such time as other ISVs replicate the process.

#### **Detailed Order Entry Requirements for Eligible Option Products Entered via a Globex Cross (RFQ/RFC)**

1. Prior to the entry of orders arising from permissible pre-execution communications, the market participant **must** submit an RFQ.
2. Subsequent to submitting the RFQ, the orders to be executed pursuant to such communications **must** be initiated by the entry of an RFC order, an order which includes both the buy and sell orders arising from the pre-execution communications.
  - a. In CME and CBOT equity options and interest rate options and all NYMEX and COMEX options, the RFC order **must** be entered no less than 5 seconds and no more than 30 seconds after issuing the RFQ.
  - b. In all other eligible options, the RFC order **must** be entered no less than 15 seconds and no more than 30 seconds after issuing the RFQ.
3. If an RFC order is not entered within 30 seconds after the RFQ, any subsequent trade to be executed pursuant to pre-execution communications must be preceded by the entry of a new RFQ and, thereafter, the RFC order must be entered in accordance with the time parameters set forth above.

#### *Globex Cross RFC Matching Algorithm*

1. *If the RFC price improves both the best bid and best offer in the order book or if there is no bid/offer in the order book, 100% of the RFC quantity will match at the RFC price immediately upon submission of the RFC.*
2. *If the RFC price matches or is outside the best bid or offer in the market, the applicable side of the RFC order will immediately match against the orders in the book at a price better than or equal to the RFC price. Immediately thereafter, 100% of the smaller quantity remaining on one side of the RFC will match against the order on the opposite side of the RFC at the RFC price. Any unmatched balance on one side of the RFC will remain in the order book unless it is cancelled by the user.*

### **Agency Cross Matching**

While the Agency Cross functionality on CME Direct allows the broker to populate the opposing buy and sell orders in a single ticket, those orders will result in two discrete CME Globex order entries, which will be handled according to the particular algorithm applicable to the product.

The order of the party initiating the pre-execution communication must be the order entered as a day-limit order after which the second order must be entered as a day-fill-and-kill order, which is accomplished by the broker selecting the non-initiating party as the 'Aggressor' on the order

ticket. The orders are sent to the order book with the day-fill-and-kill order being entered immediately after the day-limit order has been entered.

The day-limit order will immediately match against any orders in the order book on the opposite side of the market that are at a price better than or equal to the limit price on the day-limit order, up to the full quantity on the day-limit order. Any unmatched balance on the day-limit order will thereafter immediately match opposite the day-fill-and-kill order, and any remaining unmatched balance on the day-fill-and-kill order will be immediately cancelled.

If the price of the day-limit order improves the best bid and the offer in the order book, or if there is no bid or offer in the order book, the day-limit order will match opposite the day-fill-and-kill order in its entirety, unless any new orders are entered at a price equal to or better than the intended cross price before the day-limit order and/or the day-fill and kill order reach CME Globex. If a new order is entered at a price equal to or better than the intended cross price before the day-limit or the day-fill-and-kill order reaches CME Globex, either of the two orders intended to be crossed will first transact against existing orders in the order book.

### **Questions and Answers Regarding Globex Cross**

1. Is a client's consent to pre-execution communications necessary? **Yes.**
2. May the parties involved in pre-execution communications disclose the details of those communications to other parties? **No.**
3. If a party has participated in a pre-execution communication where non-public information has been disclosed about an order or a potential order and the party does not agree to take the other side of the trade, may the party subsequently enter an order into the market to take advantage of the non-public information? **No.**
4. Are there any options listed on CME Globex in which pre-execution communications are not permitted? **Yes. In CBOT grain and oilseed options, pre-execution communications are permitted only between the hours of 7:00:00 p.m. and 7:45:00 a.m. each business day and remain prohibited outside those hours**
5. Is an RFQ required to be submitted prior to engaging in pre-execution communications? **No.**
6. After a pre-execution communication has taken place, must an RFQ be submitted prior to entering a Request for Cross ("RFC") in order to proceed with the transaction? **Yes.**
7. In CME and CBOT equity options and interest rate options and all NYMEX and COMEX options, must the RFC be entered no less than 5 seconds and no more than 30 seconds after issuing the RFQ? **Yes.**
8. In all other eligible options, must the RFC be entered no less than 15 seconds and no more than 30 seconds after issuing the RFQ? **Yes.**
9. Is the price or quantity of the orders on the RFC displayed to the marketplace prior to the execution of the RFC? **No. Market participants will observe an RFQ prior to the submission of the buy and sell orders corresponding to the RFC; however the RFQ will not reflect a price or quantity.**
10. Is there any information in the RFQ that identifies that a RFC may be forthcoming? **No. The RFQ is displayed in the same manner as any other RFQ.**

11. If the RFC is not entered within the required time parameters after issuing the RFQ, is a new RFQ required to be issued and active for the required time parameter prior to entering the RFC? **Yes.**
12. May an RFC be entered outside the time parameters set forth in 7 and 8 above after entry of the required RFQ? **No.**
13. Are there any alternative methods of complying with Rule 539.C. other than through the entry of an RFQ followed by the entry of an RFC as described above? **With respect to CME and CBOT options products, no. With respect to certain NYMEX and COMEX options products, yes, via the entry of a CS.**

**Questions and Answers Regarding Agency Cross  
(Applicable Only to Certain Eligible NYMEX/COMEX Options Products)**

1. Is a client's consent to pre-execution communications necessary? **Yes.**
2. May the parties involved in pre-execution communications disclose the details of those communications to other parties? **No.**
3. If a party has participated in a pre-execution communication where non-public information has been disclosed about an order or a potential order and the party does not agree to take the other side of the trade, may the party subsequently enter an order into the market to take advantage of the non-public information? **No.**
4. Are there any NYMEX and COMEX options listed on CME Globex in which pre-execution communications are not permitted? **No.**
5. Is an RFQ required to be submitted prior to engaging in pre-execution communications? **No.**
6. After a pre-execution communication has taken place, must an RFQ be submitted prior to entering the two orders into CME Globex via a CS? **Yes.**
7. Must the order of the party initiating the pre-execution communication be entered first as a day-limit order? **Yes.**
8. Must the other order be entered after the day-limit order as a day-fill-and-kill order? **Yes.**
9. Must the entire CS be entered no less than 5 seconds and no more than 30 seconds after issuing the RFQ? **Yes.**
10. Is there any information in the RFQ that identifies that a CS may be forthcoming? **No. The RFQ is displayed in the same manner as any other RFQ.**
11. If the CS is not entered and completed within the required time parameters after issuing the RFQ, is a new RFQ required to be issued and active for the required time period prior to entering the CS? **Yes.**
12. May the CS be entered outside the time parameters set forth in 9 above after entry of the required RFQ? **No.**

**Questions and Answers Regarding Pre-Execution Communication Requirements  
in Eligible Futures Products Executed on CME Globex**

1. Is a client's consent to pre-execution communications necessary? **Yes.**
2. May the parties involved in pre-execution communications disclose the details of those communications to other parties? **No.**

3. If a party has participated in a pre-execution communication where non-public information has been disclosed about an order or a potential order and the party does not agree to take the other side of the trade, may the party subsequently enter an order into the market to take advantage of the non-public information? **No.**
4. Are there any CME, CBOT, NYMEX or COMEX futures listed on CME Globex in which pre-execution communications are not permitted? **Yes, pre-execution communications are not permitted in CBOT grain and oilseed futures products.**
5. Is an RFQ required to be issued prior to engaging in pre-execution communications involving futures? **No.**
6. If pre-execution communications have occurred in an eligible futures contract, must the order of the initiator of the pre-execution communication be entered prior to the entry of the opposing order? **Yes.**
7. Must a minimum of 5 seconds elapse after the entry of the first order before the entry of the second order? **In CME and CBOT futures, yes. In NYMEX and COMEX futures, only if the orders are being entered as a Globex Cross. In NYMEX and COMEX futures, if the orders are entered via a CS, the first order must be entered as a day-limit order followed by the second order being entered as a day-fill-and-kill order.**
8. Can an RFC be used to cross futures orders? **No.**

**Questions and Answers Regarding Products for which  
Pre-Execution Communications are Prohibited**

1. In which products are pre-execution communications prohibited? **Pre-executions communications are prohibited in CBOT grain and oilseed futures at all times and in grain and oilseed options on futures from 7:45 a.m. CT to 7:00 p.m. CT each business day.**
2. If a customer has an interest in a particular transaction in these products and requests a market, how can the salesperson obtain a market for the customer? **In the open outcry venue, a market would be requested from the trading pit. In the electronic venue, the salesperson identifies the bid/offer and depth of market posted on CME Globex. If the posted bid/offer is deemed too wide or insufficiently deep, it is recommended that a Request for Quote ("RFQ") be submitted. This action will typically generate additional interest and, in the case of products supported by a market-maker program, market makers are obliged to respond to a specified percentage of RFQs.**
3. What if an RFQ is submitted and there is no response or an inadequate response in terms of the tightness or depth of the market? **In this circumstance, another RFQ should be submitted. With an active RFQ, it is also permissible to contact potential counterparties (i.e. market makers), alert them to the RFQ and ask them to submit a market or to tighten/deepen the existing market. An RFQ is considered active for 60 seconds following submission. To ensure that such communications do not become prohibited pre-execution communications, only the information disclosed via the RFQ may be disclosed in such communications.**
4. Is it permissible to contact other market participants to obtain general market color without violating the prohibition on pre-execution communications? **Communications to obtain general market color are permissible provided there is no express or obviously implied arrangement to execute a specified trade and no non-public information is communicated regarding an order.**

5. If an order has been submitted on CME Globex, are there any restrictions on communicating with potential counterparties? **With a resting order exposed on CME Globex, it is permissible to contact potential counterparties to solicit interest in trading against the order. In any such communications, no non-public information (i.e. information not represented in the terms of the order exposed to the market) may be disclosed. For example, if the represented offer is for 250 contracts, it would be a violation of the rules to disclose that there are an additional 500 contracts to sell because that information has not been disclosed to the market.**

**Crossing of Simultaneous Buy and Sell Orders  
That Do Not Involve Pre-Execution Communications  
and Trading Against Customer Orders on CME Globex**

What are the requirements for handling simultaneous buy and sell orders for different beneficial owners that did not involve pre-execution communications?

Independently initiated orders on opposite sides of the market for different beneficial account owners that are immediately executable against each other may be entered without delay provided that the orders did not involve pre-execution communications and that each of the orders is entered immediately upon receipt.

In accordance with Rule 533 (“Simultaneous Buy and Sell Orders for Different Beneficial Owners”), opposite orders for different beneficial accounts that are simultaneously placed by a party with discretion over both accounts may be entered provided that one order is exposed on CME Globex for a minimum of 5 seconds in the case of futures orders and a minimum of 15 seconds in the case of orders involving options.

An order allowing for price and/or time discretion, if not entered immediately upon receipt, may be knowingly entered opposite a second order entered by the same firm only if the second order has been entered immediately upon receipt and has been exposed on CME Globex for a minimum of 5 seconds for futures orders and a minimum of 15 seconds for orders involving options.

Assuming there have been no pre-execution communications, is it permissible for a firm to knowingly trade for its proprietary account against a customer order entered by the firm?

Yes, provided that in accordance with Rule 531 (“Trading Against Customers’ Orders Prohibited”) the customer order has been entered immediately upon receipt and has first been exposed on CME Globex for a minimum of 5 seconds for futures orders and a minimum of 15 seconds for orders involving options.

Questions regarding this advisory may be directed to one of the following individuals in the Market Regulation Department:

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## **CME Rule 539**

### **PREARRANGED, PRE-NEGOTIATED AND NONCOMPETITIVE TRADES PROHIBITED**

#### **539.A. General Prohibition**

No person shall prearrange or pre-negotiate any purchase or sale or noncompetitively execute any transaction, except in accordance with Sections B. and C. below.

#### **539.B. Exceptions**

The foregoing restriction shall not apply to block trades pursuant to Rule 526, Exchange for Related Positions transactions pursuant to Rule 538 and LOX Orders pursuant to Rule 549.

#### **539.C. Pre-Execution Communications Regarding Globex Trades**

Parties may engage in pre-execution communications with regard to transactions executed on the Globex platform where one party (the first party) wishes to be assured that a contra party (the second party) will take the opposite side of the order under the following circumstances:

1. A party may not engage in pre-execution communications with other market participants on behalf of another party unless the party for whose benefit the trade is being made has previously consented to permit such communications.
2. Parties to pre-execution communications shall not (i) disclose to a non-party the details of such communications or (ii) enter an order to take advantage of information conveyed during such communications except in accordance with this rule.
3. In the case of futures orders, the first party's order must be entered into the Globex platform first and the second party's order may not be entered into the Globex platform until a period of 5 seconds has elapsed from the time of entry of the first order.
4. In the case of options orders, subsequent to the pre-execution communication, a Request for Quote ("RFQ") for the particular option or option spread or combination must be entered into Globex. Thereafter, in equity and interest rate options, a Request for Cross ("RFC") order which contains both the buy and the sell orders must be entered into Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. In all other options, the RFC order must be entered no less than fifteen (15) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. The RFQ and the RFC order must be entered within the same trading session. Failure to enter the RFC order within 30 seconds after the entry of the RFQ will require a new RFQ to be entered prior to the entry of the RFC order, which must be entered in accordance with the time parameters described above in order to proceed with the trade.

**CBOT Rule 539**  
**PREARRANGED, PRE-NEGOTIATED AND NONCOMPETITIVE TRADES PROHIBITED**

**539.A. General Prohibition**

No person shall prearrange or pre-negotiate any purchase or sale or noncompetitively execute any transaction, except in accordance with Sections B. and C. below.

**539.B. Exceptions**

The foregoing restriction shall not apply to block trades pursuant to Rule 526 or Exchange for Related Positions transactions pursuant to Rule 538.

**539.C. Pre-Execution Communications Regarding Globex Trades**

Parties may engage in pre-execution communications with regard to transactions executed on the Globex platform in the following futures and options products where one party wishes to be assured that a contra party will take the opposite side of the order: Interest Rate futures and options, Equity Index futures and options, Ethanol futures and options, Commodity Index futures, Real Estate Index futures and, during those hours designated by the Exchange, grain and oilseed options.

Pre-execution communications in those products may occur under the following circumstances:

1. A party may not engage in pre-execution communications with other market participants on behalf of another party unless the party for whose benefit the trade is being made has previously consented to permit such communications.
2. Parties to pre-execution communications shall not (i) disclose to a non-party the details of such communications or (ii) enter an order to take advantage of information conveyed during such communications except in accordance with this rule.
3. In the case of futures orders, the first party's order must be entered into the Globex platform first and the second party's order may not be entered into the Globex platform until a period of 5 seconds has elapsed from the time of entry of the first order.
4. In the case of options orders, subsequent to the pre-execution communication, a Request for Quote ("RFQ") for the particular option or option spread or combination must be entered into Globex. Thereafter, in equity and interest rate options, a Request for Cross ("RFC") order which contains both the buy and the sell orders must be entered into Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. In all other options, the RFC order must be entered no less than fifteen (15) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. The RFQ and the RFC order must be entered within the same trading session. Failure to enter the RFC order within 30 seconds after the entry of the RFQ will require a new RFQ to be entered prior to the entry of the RFC order, which must be entered in accordance with the time parameters described above in order to proceed with the trade.



**NYMEX and COMEX Rule 539**  
**PREARRANGED, PRE-NEGOTIATED AND NONCOMPETITIVE TRADES PROHIBITED**

**539.A. General Prohibition**

No person shall prearrange or pre-negotiate any purchase or sale or noncompetitively execute any transaction, except in accordance with Sections B. and C. below.

**539.B. Exceptions**

The foregoing restriction shall not apply to block trades pursuant to Rule 526 or Exchange for Related Positions transactions pursuant to Rule 538.

**539.C. Pre-Execution Communications Regarding Globex Trades**

Parties may engage in pre-execution communications with regard to transactions executed on the Globex platform where one party (the first party) wishes to be assured that a contra party (the second party) will take the opposite side of the order under the following circumstances:

1. A party may not engage in pre-execution communications with other market participants on behalf of another party unless the party for whose benefit the trade is being made has previously consented to permit such communications.
2. Parties to pre-execution communications shall not (i) disclose to a non-party the details of such communications or (ii) enter an order to take advantage of information conveyed during such communications except in accordance with this rule.
3. Entry Methods for Futures Orders (including futures-only spread and combination trades)
  - a. Globex Cross: The first party's order is entered into the Globex platform first and the second party's order may not be entered into the Globex platform until a period of 5 seconds has elapsed from the time of entry of the first order.
  - b. Agency Cross: Alternatively, in certain eligible products, a Cross Sequence ("CS") may be used by a broker to enter the buy and the sell orders into Globex. Following the pre-execution communication, a Request for Quote ("RFQ") for the particular futures or futures spread or combination is entered into Globex. Thereafter, a Cross Sequence, which is defined as the entry of a day-limit order followed immediately by the entry of a day-fill-and-kill order, must be entered in Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. The first party's order must be entered first as a day-limit order, followed immediately by the entry of the second order as a day-fill-and-kill order. The CS must occur within the same trading session. Failure to enter the buy and sell orders within 30 seconds after the entry of the RFQ will require a new CS to be initiated in order to proceed with the trade.
4. Entry Methods for Options Orders (including all spreads and combinations containing an option)
  - a. Globex Cross: Following the pre-execution communication, an RFQ for the particular option or option spread or combination is entered into Globex. Thereafter, a Request for Cross ("RFC") order which contains both the buy and the sell orders must be entered into Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. The RFQ and the RFC order must be entered within the same trading session. Failure to enter the RFC order within 30 seconds after the entry of the RFQ will require a new RFQ to be entered prior to the entry of the RFC order, which must be entered in accordance with the time parameters described above in order to proceed with the trade.
  - b. Agency Cross: Alternatively, in certain eligible products, a Cross Sequence ("CS") may be used by a broker to enter the buy and the sell orders into Globex. Following the pre-execution communication, a Request for Quote ("RFQ") for the particular options or options spread or combination is entered into Globex. Thereafter, a Cross Sequence, which is defined as the entry of a day-limit order followed immediately by the entry of a day-fill-and-kill order, must be entered in Globex no less than five (5) seconds and no more than thirty (30) seconds after the entry of the RFQ in order to proceed with the trade. The first party's order must be entered first as a day-limit order, followed immediately by the entry of the second order as a day-fill-and-kill order. The CS

must occur within the same trading session. Failure to enter the buy and sell orders within 30 seconds after the entry of the RFQ will require a new CS to be initiated in order to proceed with the trade.

InstrumentName
Copper Option
Gold Option
Gold Weekly 1 Option
Gold Weekly 2 Option
Gold Weekly 3 Option
Gold Weekly 4 Option
Gold Weekly 5 Option
Silver Option
Silver Weekly 1 Option
Silver Weekly 2 Option
Silver Weekly 3 Option
Silver Weekly 4 Option
Silver Weekly 5 Option
Palladium Option
Platinum Option
Copper Weekly 1 Option
Copper Weekly 2 Option
Copper Weekly 3 Option
Copper Weekly 4 Option
Copper Weekly 5 Option

InstrumentCode	MatchingEngine
XCEC-HXE	Globex
XCEC-OG	Globex
XCEC-OG1	Globex
XCEC-OG2	Globex
XCEC-OG3	Globex
XCEC-OG4	Globex
XCEC-OG5	Globex
XCEC-SO	Globex
XCEC-SO1	Globex
XCEC-SO2	Globex
XCEC-SO3	Globex
XCEC-SO4	Globex
XCEC-SO5	Globex
XNYM-PAO	Globex
XNYM-PO	Globex
XCEC-H1E	Globex
XCEC-H2E	Globex
XCEC-H3E	Globex
XCEC-H4E	Globex
XCEC-H5E	Globex

InstrumentShortName
Copper Option
Gold Option
Gold Weekly 1 Option
Gold Weekly 2 Option
Gold Weekly 3 Option
Gold Weekly 4 Option
Gold Weekly 5 Option
Silver Option
Silver Weekly 1 Option
Silver Weekly 2 Option
Silver Weekly 3 Option
Silver Weekly 4 Option
Silver Weekly 5 Option
Palladium Option
Platinum Option
Copper Weekly 1 Option
Copper Weekly 2 Option
Copper Weekly 3 Option
Copper Weekly 4 Option
Copper Weekly 5 Option

InstrumentType	ClearingProductCode	MaximumCrossSize	AnalyticsModel
Option	HX		0 None
Option	OG		0 None
Option	OG1		0 None
Option	OG2		0 None
Option	OG3		0 None
Option	OG4		0 None
Option	OG5		0 None
Option	SO		0 None
Option	SO1		0 None
Option	SO2		0 None
Option	SO3		0 None
Option	SO4		0 None
Option	SO5		0 None
Option	PAO		0 None
Option	PO		0 None
Option	H1E		0 None
Option	H2E		0 None
Option	H3E		0 None
Option	H4E		0 None
Option	H5E		0 None



CME Group Agency Cross-Eligible Energy and Metals Products  
 Effective: 6/9/14

ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
22	Argus Propane Far East Index BALMO Future	Future	Energy	Petrochemicals
32	European Propane CIF ARA (Argus) BALMO Future	Future	Energy	Petrochemicals
33	1% Fuel Oil Rdam vs. 1% Fuel Oil NWE (Platts) Futures	Future	Energy	Refined
38	Argus Sour Crude Index vs. WTI Spread Calendar Month Future	Future	Energy	Crude
42	WTI Financial Future Balmo	Future	Energy	Crude
43	European Naphtha (Platts) Crack Spread BALMO Future	Future	Energy	Naphtha
51	Mont Belvieu LDH Propane (OPIS) vs. European Propane CIF ARA (Argus) Future	Future	Energy	Petrochemicals
59	Brent CFD: Dated Brent (Platts) vs Brent Third Month (Platts) Daily Future	Future	Energy	Crude
63	3.5% Fuel Oil Rdam vs. 3.5% FOB MED Spread (Platts) BALMO Futures	Future	Energy	Refined
81	Mont Belvieu Mini LDH Propane (OPIS) Future	Future	Energy	Petrochemicals
88	1% Fuel Oil Cargoes FOB NWE (Platts) vs. 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Future	Future	Energy	Refined
91	Argus Propane Far East Index vs. European Propane CIF ARA (Argus) Future	Future	Energy	Petrochemicals
0B	Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE Futures	Future	Energy	Refined
0C	Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE BALMO Futures	Future	Energy	Refined
0D	Mini European 3.5% Fuel Oil (Platts) Barges FOB Rdam Future	Future	Energy	Refined
0E	Mini European 3.5% Fuel Oil (Platts) Barges FOB Rdam BALMO Futures	Future	Energy	Refined
0F	Mini Singapore Fuel Oil 180 cst (Platts) Futures	Future	Energy	Refined
1C	Brent CFD: Dated Brent (Platts) vs. Brent Front Month (Platts) Daily Future	Future	Energy	Crude
1D	RBOB Gasoline BALMO Futures	Future	Energy	Refined
1E	RBOB Gasoline Crack Spread BALMO Future	Future	Energy	Refined
1H	NY Harbor ULSD Crack Spread BALMO Future	Future	Energy	Refined
1K	Gulf Coast Unl 87 (Platts) Up-Down BALMO Futures	Future	Energy	Refined
1L	Gulf Coast ULSD (Platts) Up-Down BALMO Futures	Future	Energy	Refined
1M	Gulf Coast Jet (Platts) Up-Down BALMO Futures	Future	Energy	Refined
1N	Singapore Mogas 92 Unleaded (Platts) Futures	Future	Energy	Refined
1NB	Singapore Mogas 92 Unleaded (Platts) Brent Crack Spread Future	Future	Energy	Refined
1ND	Singapore Mogas 92 Unleaded (Platts) Dubai Crack Spread Futures	Future	Energy	Refined
1P	Singapore Mogas 92 Unleaded (Platts) BALMO Futures	Future	Energy	Refined
1R	Propane Non-LDH Mont Belvieu (OPIS) Future	Future	Energy	Petrochemicals
1S	Propane Non-LDH Mont Belvieu (OPIS) BALMO Future	Future	Energy	Petrochemicals
1U	NY Jet Fuel (Platts) vs. NY Harbor ULSD Future	Future	Energy	Refined
1W	1% Fuel Oil (Platts) Cargoes CIF MED Future	Future	Energy	Refined
1X	1% Fuel Oil (Platts) Cargoes CIF NWE Future	Future	Energy	Refined
1Y	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	Future	Energy	Electricity
1Z	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	Future	Energy	Electricity
2D	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	Future	Energy	Electricity
2E	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	Future	Energy	Electricity
2F	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	Future	Energy	Electricity
2H	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	Future	Energy	Electricity
2J	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	Future	Energy	Electricity
2K	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	Future	Energy	Electricity
2Z	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	Future	Energy	Electricity
3C	Chicago Unleaded Gasoline (Platts) vs. RBOB Gasoline Spread Future	Future	Energy	Refined
3G	Premium Unleaded Gasoline 10 ppm (Platts) FOB MED Futures	Future	Energy	Refined
3V	ULSD 10ppm (Platts) Cargoes CIF NWE vs. ICE Gasoil BALMO Future	Future	Energy	Refined
3X	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	Future	Energy	Electricity
3Z	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	Future	Energy	Electricity
4L	NYISO Zone F 5 MW Peak Calendar-Month Day-Ahead LBMP Future	Future	Energy	Electricity
4V	Gasoil 0.1 (Platts) Cargoes CIF NWE vs. ICE Gasoil BALMO Futures	Future	Energy	Refined
4X	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	Future	Energy	Electricity
4Z	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	Future	Energy	Electricity
5C	Chicago ULSD (Platts) vs. NY Harbor ULSD Future	Future	Energy	Refined
5L	Mini Singapore Fuel Oil 180 cst (Platts) BALMO Future	Future	Energy	Refined
5U	NY Jet Fuel (Argus) vs. NY Harbor ULSD Future	Future	Energy	Refined
5X	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	Future	Energy	Electricity
5Z	Col. Gulf Mainline Basis	Future	Energy	Natural Gas
6T	EUA IDM (EUR)	Future	Energy	Emissions
6V	Gasoil 0.1 (Platts) Barges FOB Rdam vs. ICE Gasoil BALMO Futures	Future	Energy	Refined
6W	Brent CFD: Dated Brent (Platts) vs. Brent Second Month (Platts) Daily Future	Future	Energy	Crude
6X	Jet Fuel (Platts) Cargoes CIF NWE vs. ICE Gasoil BALMO Future	Future	Energy	Refined
6Z	Tenn 800 Basis	Future	Energy	Natural Gas
7D	3.5% Fuel Oil (Platts) CIF MED Future	Future	Energy	Refined
7E	Argus Propane Far East Index Future	Future	Energy	Petrochemicals
7F	European Gasoil (ICE) Future	Future	Energy	Refined
7H	Gasoline Euro-bob Oxy (Argus) NWE Barges Futures	Future	Energy	Refined
7I	Gasoline Euro-bob Oxy (Argus) NWE Barges Crack Spread BALMO Future	Future	Energy	Refined
7K	Gasoline Euro-bob Oxy (Argus) NWE Barges Crack Spread Futures	Future	Energy	Refined
7L	Premium Unleaded Gasoline 10 ppm (Platts) Barges FOB Rdam Futures	Future	Energy	Refined
7N	Premium Unleaded Gasoline 10 ppm (Platts) Barges FOB Rdam BALMO Futures	Future	Energy	Refined
7P	EuroBob Gasoline 10 ppm (Platts) Barges FOB Rdam Futures	Future	Energy	Refined
7Q	Mont Belvieu Natural Gasoline (OPIS) Future	Future	Energy	Petrochemicals
7R	Gasoline Euro-bob Oxy (Argus) NWE Barges BALMO Futures	Future	Energy	Refined
7V	ULSD 10ppm (Platts) CIF MED vs. ICE Gasoil BALMO Future	Future	Energy	Refined
7X	Diesel 10ppm (Platts) Barges FOB Rdam vs. ICE Gasoil BALMO Future	Future	Energy	Refined
7Y	NY ULSD (Argus) vs. NY Harbor ULSD Futures	Future	Energy	Refined
8A	FGT-Z2 Basis	Future	Energy	Natural Gas
8B	TETCO - WLA Basis	Future	Energy	Natural Gas
8C	Mont Belvieu Ethane (OPIS) BALMO Future	Future	Energy	Petrochemicals
8E	Transco Z1 Basis	Future	Energy	Natural Gas
8F	Transco Z2 Basis	Future	Energy	Natural Gas
8G	Premium Unleaded Gasoline 10 ppm (Platts) FOB MED BALMO Futures	Future	Energy	Refined
8I	Mont Belvieu Iso-Butane (OPIS) Future	Future	Energy	Petrochemicals
8J	Mont Belvieu Normal Butane (OPIS) BALMO Future	Future	Energy	Petrochemicals
8K	Conway Propane (OPIS) Future	Future	Energy	Petrochemicals



CME Group Agency Cross-Eligible Energy and Metals Products  
Effective: 6/9/14

ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
8L	Conway Natural Gasoline (OPIS) Future	Future	Energy	Petrochemicals
8M	Conway Normal Butane (OPIS) Future	Future	Energy	Petrochemicals
8N	NY 0.3% Fuel Oil HiPr (Platts) Future	Future	Energy	Refined
8O	Mont Belvieu LDH Propane (OPIS) BALMO Future	Future	Energy	Petrochemicals
8W	Gasoil 0.1 (Platts) CIF MED vs. ICE Gasoil BALMO Futures	Future	Energy	Refined
8X	OneOk Basis	Future	Energy	Natural Gas
8Z	Texok Basis	Future	Energy	Natural Gas
9A	Socal City-Gate Basis	Future	Energy	Natural Gas
9F	Texas Gas Z1 Basis	Future	Energy	Natural Gas
9N	Argus Propane (Saudi Aramco) Future	Future	Energy	Petrochemicals
9X	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	Future	Energy	Electricity
9Z	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	Future	Energy	Electricity
A1	Columbia TCO Swing	Future	Energy	Natural Gas
A5	EIA Flat Tax On-Highway Diesel Future	Future	Energy	Refined
A6	Group Three ULSD (Platts) vs. NY Harbor ULSD Futures	Future	Energy	Refined
A7	Group Three ULSD (Platts) Future	Future	Energy	Refined
A8	Group Three Unleaded Gasoline (Platts) vs. RBOB Gasoline Spread Future	Future	Energy	Refined
ACM	Coal (API 5) fob Newcastle (Argus/McCloskey) Future	Future	Energy	Coal
ALI	Aluminum Future	Future	Metals	Metals
AN	NYISO Zone A DA Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
AOR	PJM AEP Dayton Hub RT Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
AUP	Aluminum MW U.S. Transaction Premium Platts (25MT) Futures	Future	Metals	Metals
B0	Mont Belvieu LDH Propane (OPIS) Future	Future	Energy	Petrochemicals
B1	ULSD 10ppm Cargoes CIF NWE (Platts) BALMO Future	Future	Energy	Refined
B2	Transco Z4 Index	Future	Energy	Natural Gas
B3	PJM Northern Illinois Hub 5 MW Peak Calendar-Month Real-Time LMP Future	Future	Energy	Electricity
B4	Algonquin City-Gates Basis	Future	Energy	Natural Gas
B6	PJM NI RT O-Pk	Future	Energy	Electricity
BFR	RME Biodiesel (Argus) fob Rdam (RED Compliant) vs. ICE Gasoil Spread Futures	Future	Energy	Refined
BH	NY Harbor ULSD Bullet Futures	Future	Energy	Refined
BK	WTI-Brent Financial Future	Future	Energy	Crude
BOB	3.5% Fuel Oil (Platts) Barges FOB Rdam Crack Spread (1000mt) Future	Future	Energy	Refined
BS	Singapore Fuel Oil 180 cst (Platts) BALMO Futures	Future	Energy	Refined
BT	Singapore Fuel Oil 380 cst (Platts) BALMO Futures	Future	Energy	Refined
BUS	US MW Steel Scrap Future	Future	Metals	Metals
BX	Singapore Jet Kerosene (Platts) BALMO Future	Future	Energy	Refined
BY	WTI-Brent Bullet Future	Future	Energy	Crude
BZ	Brent Future	Future	Energy	Crude
C0	Mont Belvieu Ethane (OPIS) Future	Future	Energy	Petrochemicals
C2	TETCO - WLA Index	Future	Energy	Natural Gas
C3	FGT-Z2 Index	Future	Energy	Natural Gas
C4	Transco Z1 Index	Future	Energy	Natural Gas
C7	OneOk Index	Future	Energy	Natural Gas
C8	Algonquin City-Gates Swing	Future	Energy	Natural Gas
C9	Texok Index	Future	Energy	Natural Gas
CCA	California Carbon Allowance (USD)	Future	Energy	Emissions
CE	ISO New England Mass Hub DA Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
CFS	Columbia TCO Fixed	Future	Energy	Natural Gas
CI	CIG Rockies Basis	Future	Energy	Natural Gas
CIL	Canadian Light Sweet Oil (Net Energy) Index Futures	Future	Energy	Crude
CL	WTI Future	Future	Energy	Crude
CLL	WTI London TAM Future	Future	Energy	Crude
CLS	WTI Singapore TAM Future	Future	Energy	Crude
CPB	Conway Propane (OPIS) BALMO Future	Future	Energy	Petrochemicals
CPL	CERplus (EUR)	Future	Energy	Emissions
CPM	CSX COAL QUART STRP SYNT (COMBO)	Future	Energy	Coal
CRB	Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Spread Future	Future	Energy	Refined
CS	WTI Financial Future	Future	Energy	Crude
CU	Chicago Ethanol (Platts) Future	Future	Energy	Ethanol
CY	Brent Financial Future	Future	Energy	Crude
CZ	Transco Z3 Basis	Future	Energy	Natural Gas
D0	Mont Belvieu Normal Butane (OPIS) Future	Future	Energy	Petrochemicals
D2	NYISO Z G DA O-Pk	Future	Energy	Electricity
D3	NYISO Z J DA Pk	Future	Energy	Electricity
D4	NYISO Z I DA O-PK	Future	Energy	Electricity
D42	D4 Biodiesel RINS (Argus) 2012 Future	Future	Energy	Biofuel
D43	D4 Biodiesel RINS (Argus) 2013 Future	Future	Energy	Biofuel
D44	D4 Biodiesel RINS (Argus) 2014 Future	Future	Energy	Biofuel
D52	D5 Advanced Biofuel RINS (Argus) 2012 Future	Future	Energy	Biofuel
D53	D5 Advanced Biofuel RINS (Argus) 2013 Future	Future	Energy	Biofuel
D54	D5 Advanced Biofuel RINS (Argus) 2014 Future	Future	Energy	Biofuel
D62	D6 Ethanol RINS (Argus) 2012 Future	Future	Energy	Biofuel
D63	D6 Ethanol RINS (Argus) 2013 Future	Future	Energy	Biofuel
D64	D6 Ethanol RINS (Argus) 2014 Future	Future	Energy	Biofuel
D7	PJM AD DA Pk	Future	Energy	Electricity
DAC	Center Point Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DAL	ANR, Oklahoma Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DAR	ANR, Louisiana Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DB	Brent Crude Oil vs. Dubai Crude Oil (Platts) Future	Future	Energy	Crude
DBB	Dated Brent (Platts) BALMO Future	Future	Energy	Crude
DBL	Mini Dubai Crude Oil (Platts) Future	Future	Energy	Crude
DBT	Mini Dubai Crude Oil (Platts) BALMO Future	Future	Energy	Crude
DC	Dubai Crude Oil (Platts) Financial Future	Future	Energy	Crude
DCE	Columbia Gulf, Mainline Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas

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ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
DFF	Kern River Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DI	Demarc Index	Future	Energy	Natural Gas
DML	Malin Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DNP	Demarc Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DNS	NGPL STX Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DSF	DOM Fixed	Future	Energy	Natural Gas
DT	Demarc Swing	Future	Energy	Natural Gas
DVA	Ventura Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
DVS	Sumas Natural Gas (Platts IFERC) Fixed Price Futures	Future	Energy	Natural Gas
E4	PJM WH DA O-Pk	Future	Energy	Electricity
E5	Argus LLS vs. WTI (Argus) Trade Month Future	Future	Energy	Crude
E6	Japan Naphtha (Platts) BALMO Futures	Future	Energy	Naphtha
E6M	Mini Japan Naphtha (Platts) BALMO Future	Future	Energy	Naphtha
EFF	European 3.5% Fuel Oil (Platts) Cargoes FOB MED BALMO Futures	Future	Energy	Refined
EFM	European 1% Fuel Oil Cargoes FOB MED (Platts) Futures	Future	Energy	Refined
EJ	Midwest ISO Indiana Hub (formerly Cinergy Hub) Off-Peak LMP Future	Future	Energy	Electricity
EL1	European Diesel 10ppm Barges FOB Rdam (Platts) vs. NY Harbor ULSD Futures	Future	Energy	Refined
EM	MISO IN Hub RT Pk	Future	Energy	Electricity
EMC	ERCOT Daily Load Forecast Future	Future	Energy	Electricity
EN	European Naphtha (Platts) Crack Spread Future	Future	Energy	Naphtha
ENS	European 1% Fuel Oil Cargoes FOB MED vs. European 1% Fuel Oil Cargoes FOB NWE Spread (Platts) Futures	Future	Energy	Refined
EO1	ULSD 10ppm Cargoes CIF NWE (Platts) vs. NY Harbor ULSD Futures	Future	Energy	Refined
EOB	Argus Gasoline Eurobob Oxy Barges NWE Crack Spread (1000mt) Futures	Future	Energy	Refined
EP1	ULSD 10ppm Cargoes CIF Med (Platts) vs. NY Harbor ULSD Futures	Future	Energy	Refined
EPN	European Propane CIF ARA (Argus) vs. Naphtha CIF NWE (Platts) Future	Future	Energy	Petrochemicals
ERE	ERCOT North 345 kV Hub Day-Ahead 5 MW Peak Future	Future	Energy	Electricity
ET	European Diesel 10 ppm (Platts) Barges FOB Rdam vs. Gasoil Future	Future	Energy	Refined
EUL	EUA Daily Future (EUR)	Future	Energy	Emissions
EVC	Singapore Fuel Oil 380cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures	Future	Energy	Refined
EW	East-West Fuel Oil Spread (Platts) Futures	Future	Energy	Refined
EWB	East-West Fuel Oil Spread (Platts) BALMO Futures	Future	Energy	Refined
EWG	East West Gasoline Futures	Future	Energy	Refined
EWN	East-West Naphtha: Japan C&F vs. Cargoes CIF NWE Spread (Platts) Future	Future	Energy	Naphtha
EXR	RBOB Gas Vs Eurobob (Argus) NWE Barges	Future	Energy	Refined
EZ	NY Ethanol (Platts) Future	Future	Energy	Biofuel
FAD	MISO Indiana Hub DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
FBD	FAME 0 (Argus) Biodiesel fob Rdam (RED Compliant) Futures	Future	Energy	Biofuel
FBT	FAME 0 Biodiesel (Argus) fob Rotterdam (RED Compliant) vs. ICE Gasoil Spread Future	Future	Energy	Biofuel
FCB	3.5% Fuel Oil Barges FOB Rdam (Platts) Crack Spread Balmo	Future	Energy	Refined
FE	Dated Brent (Platts) to Frontline Brent Balmo	Future	Energy	Crude
FH	WTS (Argus) vs. WTI Trade Month Future	Future	Energy	Crude
FI	1% Fuel Oil (Platts) Cargoes FOB NWE Crack Spread Future	Future	Energy	Refined
FK	3.5% Fuel Oil Cargoes FOB MED (Platts) vs. 3.5% Fuel Oil Barges FOB Rdam (Platts) Future	Future	Energy	Refined
FO	3.5% Fuel Oil (Platts) Barges FOB Rdam Crack Spread Future	Future	Energy	Refined
FOB	1% Fuel Oil (Platts) Cargoes CIF MED BALMO Futures	Future	Energy	Refined
FOC	NY 3.0% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) Future	Future	Energy	Refined
FOM	1% Fuel Oil (Platts) Cargoes FOB MED BALMO Future	Future	Energy	Refined
FOR	Daily European 3.5% Fuel Oil Barges FOB Rdam (Platts) Future	Future	Energy	Refined
FP	FGT-23 Basis	Future	Energy	Natural Gas
FS	Northwest Europe Fuel Oil High-Low Sulfur Spread (Platts) Futures	Future	Energy	Refined
FTD	MISO Indiana Hub RT Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
FTM	Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Month Real-Time Future	Future	Energy	Electricity
FVB	1.0% Fuel Oil (Platts) Cargoes FOB NWE Crack Spread (1000mt) Futures	Future	Energy	Refined
FY	Dated Brent (Platts) to Frontline Brent Future	Future	Energy	Crude
GA	Singapore Gasoil (Platts) vs. ICE Gasoil Future	Future	Energy	Refined
GC	Gold Future	Future	Energy	Metals
GCB	Gulf Coast No. 6 Fuel Oil 3.0% vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO $\frac{1}{2}$ Future	Future	Energy	Refined
GCI	Gulf Coast No.6 Fuel Oil 3.0% (Platts) vs. Brent Crack Spread Future	Future	Energy	Refined
GCU	Gulf Coast No. 6 Fuel Oil 3.0% vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures	Future	Energy	Refined
GE	Gulf Coast Jet Fuel (Platts) Calendar Futures	Future	Energy	Refined
GFC	Gulf Coast No. 6 Fuel Oil (Platts) Crack Spread BALMO Future	Future	Energy	Refined
GKS	Gasoline 10 ppm (Platts) FOB MED Crack Spread Future	Future	Energy	Refined
GL	Col. Gulf LA Basis	Future	Energy	Natural Gas
GN	NYISO Zone G Day-Ahead Peak Calendar-Day 5 MW Futures	Future	Energy	Electricity
GOC	Gasoil (ICE) Crack Spread (1000mt) Futures	Future	Energy	Refined
GS	Gulf Coast Unl 87 (Platts) Calendar Future	Future	Energy	Refined
GT	European Diesel 10 ppm (Platts) Barges FOB Rdam Future	Future	Energy	Refined
GX	European Gasoil (ICE) Futures	Future	Energy	Refined
GY	Gulf Coast ULSD (Platts) Crack Spread Futures	Future	Energy	Refined
GZ	European Gasoil Crack Spread Future	Future	Energy	Refined
H1	NY 3.0% Fuel Oil (Platts) Future	Future	Energy	Refined
H1E	Copper Weekly 1 Option	Option	Metals	Metals
H2	NE Mass Hub DA O-Pk	Future	Energy	Electricity
H2E	Copper Weekly 2 Option	Option	Metals	Metals
H3	Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Peak Calendar-Month Real-Time Future	Future	Energy	Electricity
H3E	Copper Weekly 3 Option	Option	Metals	Metals
H4	MISO IN Hub RT O-Pk	Future	Energy	Electricity
H4E	Copper Weekly 4 Option	Option	Metals	Metals
H5	MISO IN HUB DA Pk	Future	Energy	Electricity
H5E	Copper Weekly 5 Option	Option	Metals	Metals
HA	NY Harbor ULSD vs. Gasoil Futures	Future	Energy	Refined
HB	H. Hub Basis	Future	Energy	Natural Gas
HBI	Henry Hub Combo Future	Future	Energy	Natural Gas
HG	Copper Future	Future	Metals	Metals

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ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
HH	Henry Hub Financial Future	Future	Energy	Natural Gas
HHS	H. Hub Fixed	Future	Energy	Natural Gas
HHT	Natural Gas Financial TAS Future	Future	Energy	Natural Gas
HK	NY Harbor ULSD Crack Spread Future	Future	Energy	Refined
HO	NY Harbor ULSD Future	Future	Energy	Refined
HOB	NY Harbor ULSD Brent Crack Spread Future	Future	Energy	Refined
HP	Henry Hub Look-Alike Penultimate Future	Future	Energy	Natural Gas
HPE	HDPE High Density Polyethylene (PCW) Calendar Future	Future	Energy	Petrochemicals
HR	HRC Steel Future	Future	Metals	Metals
HX	Copper Option	Option	Metals	Metals
I5	ERCOT North 345 kV Hub 5 MW Peak Future	Future	Energy	Electricity
I6	ERCOT North 345 kV Hub 5 MW Off-Peak Future	Future	Energy	Electricity
IBE	ICE Brent (Euro Denominated) Calendar Futures	Future	Energy	Crude
IDO	ISO New England Mass Hub DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
IF	Socal Index	Future	Energy	Natural Gas
IH	DOM Index	Future	Energy	Natural Gas
II	CenterPoint Index	Future	Energy	Natural Gas
IJ	San Juan Index	Future	Energy	Natural Gas
IK	PG&E Index	Future	Energy	Natural Gas
IL	Permian Index	Future	Energy	Natural Gas
IN	H. Hub Index	Future	Energy	Natural Gas
IP	HSC Index	Future	Energy	Natural Gas
IQ	ANR OK Index	Future	Energy	Natural Gas
IR	Rockies Index	Future	Energy	Natural Gas
IS	Chicago Index	Future	Energy	Natural Gas
IT	Transco Z6 Index	Future	Energy	Natural Gas
IU	Sumas Index	Future	Energy	Natural Gas
IV	Panhandle Index	Future	Energy	Natural Gas
IW	NGPL Midcon Index	Future	Energy	Natural Gas
IX	TETCO - M3 Index	Future	Energy	Natural Gas
IY	Waha Index	Future	Energy	Natural Gas
J3	Transco Z4 Swing	Future	Energy	Natural Gas
J4	PJM WH DA Pk	Future	Energy	Electricity
J6	Col. Gulf LA Swing	Future	Energy	Natural Gas
J7	Texas Gas ZSL Swing	Future	Energy	Natural Gas
J8	FGT-Z3 Swing	Future	Energy	Natural Gas
J9	Brent Crude Oil BALMO Future	Future	Energy	Crude
JA	Japan C&F Naphtha (Platts) Futures	Future	Energy	Naphtha
JB	Japan C&F Naphtha (Platts) Crack Spread Futures	Future	Energy	Naphtha
JC	European Jet Fuel (Platts) CIF NWE vs. Gasoil Futures	Future	Energy	Refined
JD	PJM Western Hub Real-Time Peak Calendar-Day 5 MW Futures	Future	Energy	Electricity
JL	Los Angeles CARBOB Gasoline (OPIS) Spread Futures	Future	Energy	Refined
JM	PJM WH RT Pk	Future	Energy	Electricity
JN	NYISO Zone J DA Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
JP	PJM Off-Peak Calendar-Month LMP Future	Future	Energy	Electricity
JR	Jet Barges (Platts) FOB Rdam vs. Gasoil Futures Futures	Future	Energy	Refined
JS	Los Angeles Jet (OPIS) vs. NY Harbor ULSD Futures	Future	Energy	Refined
K2	MISO IN Hub DA O-Pk	Future	Energy	Electricity
K3	NYISO Z A DA Pk	Future	Energy	Electricity
K4	NYISO Z A DA O-Pk	Future	Energy	Electricity
K6	ANR LA Swing	Future	Energy	Natural Gas
K7	Trunkline ELA Swing	Future	Energy	Natural Gas
K8	Sonat Swing	Future	Energy	Natural Gas
K9	TETCO - ELA Swing	Future	Energy	Natural Gas
KA	NYISO Zone A Peak LBMP Swap Future	Future	Energy	Electricity
KB	NYISO Zone A Off-Peak LBMP Future	Future	Energy	Electricity
KG	NYISO Zone G Peak LBMP Future	Future	Energy	Electricity
KH	NYISO Zone G Off-Peak LBMP Future	Future	Energy	Electricity
KI	ISO New England Internal Hub Off-Peak LMP Future	Future	Energy	Electricity
KJ	NYISO Zone J Peak LBMP Future	Future	Energy	Electricity
KK	NYISO Zone J Off-Peak LBMP Future	Future	Energy	Electricity
KL	Los Angeles CARB Diesel (OPIS) vs. NY Harbor ULSD Futures	Future	Energy	Refined
KR	European 3.5% Fuel Oil (Platts) Barges FOB Rdam BALMO Future	Future	Energy	Refined
KS	Singapore Jet Kerosene (Platts) Futures	Future	Energy	Refined
KSD	Singapore Jet Kerosene (Platts) Dubai Crack Spread Future	Future	Energy	Refined
KU	Singapore Naphtha (Platts) BALMO Future	Future	Energy	Naphtha
KX	European 1% Fuel Oil (Platts) Cargoes FOB NWE BALMO Futures	Future	Energy	Refined
KZ	European Naphtha (Platts) BALMO Futures	Future	Energy	Naphtha
L1	PJM Western Hub Peak Calendar-Month Real-Time LMP Future	Future	Energy	Electricity
L2	Col. Gulf Mainline Index	Future	Energy	Natural Gas
L3	PJM NI DA O-Pk	Future	Energy	Electricity
L4	Tenn 800 Index	Future	Energy	Natural Gas
L7	Transco Z2 Index	Future	Energy	Natural Gas
LO	Light Sweet Crude Oil Option	Option	Energy	Crude
LO1-LO5	Light Sweet Crude Oil Weekly Option	Option	Energy	Crude
LT	Gulf Coast ULSD Up-Down Future	Future	Energy	Refined
LX	Los Angeles CARB Diesel (OPIS) Outright Future	Future	Energy	Refined
LY	Gulf Coast ULSD (Platts) Future	Future	Energy	Refined
M3	OneOk Swing	Future	Energy	Natural Gas
M4	Texok Swing	Future	Energy	Natural Gas
M6	ANR LA Index	Future	Energy	Natural Gas
M7	Trunkline ELA Index	Future	Energy	Natural Gas
M8	Sonat Index	Future	Energy	Natural Gas
M9	TETCO - ELA Index	Future	Energy	Natural Gas

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ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
MBE	Mont Belvieu Spot Ethylene In-Well Future	Future	Energy	Petrochemicals
MBL	Mont Belvieu LDH Iso-butane (OPIS) Future	Future	Energy	Petrochemicals
MBN	Mont Belvieu Ethylene (PCW) Financial Future	Future	Energy	Petrochemicals
MBS	Middle East Gasoil FOB Arab Gulf (Platts) BALMO Futures	Future	Energy	Refined
MCC	Indonesian Coal (McCloskey sub-bituminous) Future	Future	Energy	Coal
MDA	Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
MDC	Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Future	Future	Energy	Electricity
ME	Gulf Coast Jet (Platts) vs. Heating Oil Spread Futures	Future	Energy	Refined
MEB	Mini Gasoline Euro-bob Oxy NWE Barges (Argus) BALMO Futures	Future	Energy	Refined
MEN	Mini European Naphtha (Platts) BALMO Future	Future	Energy	Naphtha
MEO	Mini Gasoline Euro-bob Oxy (Argus) NWE Barges Future	Future	Energy	Refined
MF	Gulf Coast No. 6 Fuel Oil 3.0% Sulfur (Platts) Futures	Future	Energy	Refined
MFD	Mini 1% Fuel Oil Cargoes FOB MED (Platts) Futures	Future	Energy	Refined
MFF	Coal (API 4) fob Richards Bay (Argus/McCloskey) Future	Future	Energy	Coal
MFS	MichCon Fixed	Future	Energy	Natural Gas
MG	Gulf Coast No. 6 Fuel Oil (Platts) Crack Spread Future	Future	Energy	Refined
MGB	Mini Gasoil 0.1 Barges FOB Rdam vs. ICE Gasoil Futures	Future	Energy	Refined
MGC	Gold E-micro Future	Future	Metals	Metals
MGF	Mini Gasoil 0.1 (Platts) Cargoes CIF NWE vs. Gasoil Futures	Future	Energy	Refined
MGN	Mini ULSD 10ppm (Platts) Cargoes CIF NWE vs. Gasoil Futures	Future	Energy	Refined
MGS	Mini Middle East HSFO 180 cst FOB Arab Gulf (Platts) BALMO Futures	Future	Energy	Refined
MHE	Mini Middle East HSFO 180 cst FOB Arab Gulf (Platts) Futures	Future	Energy	Refined
MHS	Mini Middle East HSFO 380 cst FOB Arab Gulf (Platts) BALMO Futures	Future	Energy	Refined
MJC	Mini European Jet Kero (Platts) Cargoes CIF NWE vs. Gasoil Futures	Future	Energy	Refined
MJN	Mini Japan C&F Naphtha (Platts) Futures	Future	Energy	Naphtha
ML	New York Harbor Residual Fuel (Platts) Crack Spread Future	Future	Energy	Refined
MM	New York Harbor Residual Fuel 1.0% (Platts) Future	Future	Energy	Refined
MME	Mini Middle East Naphtha FOB Arab Gulf (Platts) Futures	Future	Energy	Naphtha
MMF	Mini 3.5% Fuel Oil (Platts) Cargoes FOB MED Calendar Futures	Future	Energy	Refined
MNB	Mont Belvieu Normal Butane LDH (OPIS) Future	Future	Energy	Petrochemicals
MNC	Mini European Naphtha (Platts) CIF NWE Futures	Future	Energy	Naphtha
MNE	Mini Middle East Naphtha FOB Arab Gulf (Platts) BALMO Futures	Future	Energy	Naphtha
MNG	Henry Hub Natural Gas Last Day Physically-Delivered Future	Future	Energy	Natural Gas
MP	NY Harbor ULSD Financial Futures	Future	Energy	Refined
MPE	Middle East Gasoil FOB Arab Gulf (Platts) Futures	Future	Energy	Refined
MQ	Los Angeles Jet Fuel (Platts) vs. NY Harbor ULSD Future	Future	Energy	Refined
MSD	Singapore Fuel Oil 180 cst vs. 380 cst Spread (Platts) BALMO Future	Future	Energy	Refined
MSE	Mini Middle East HSFO 380 cst FOB Arab Gulf (Platts) Futures	Future	Energy	Refined
MTB	Mini Singapore Fuel Oil 380 cst (Platts) BALMO Futures	Future	Energy	Refined
MTF	Coal (API 2) cif ARA (Argus/McCloskey) Future	Future	Energy	Coal
MTS	Mini Singapore Fuel Oil 380 cst (Platts) Futures	Future	Energy	Refined
MUD	Mini European Diesel 10 ppm (Platts) Barges FOB Rdam vs. ICE Gasoil Futures	Future	Energy	Refined
MXB	Mini RBOB Gasoline vs. Euro-bob Oxy NWE Barges (Argus) Futures	Future	Energy	Refined
MXO	Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
MXR	Mini RBOB Gasoline vs. Euro-bob Oxy NWE Barges (Argus) BALMO Futures	Future	Energy	Refined
N3	PJM NI DA Pk	Future	Energy	Electricity
N4	Texas Gas Z1 Index	Future	Energy	Natural Gas
N5	Socal City-Gate Index	Future	Energy	Natural Gas
N6	NGPL STX Index	Future	Energy	Natural Gas
N7	Algonquin City-Gates Index	Future	Energy	Natural Gas
N9	PJM WH RT O-Pk	Future	Energy	Electricity
NB	Chicago Basis	Future	Energy	Natural Gas
NBB	Naphtha (Platts) Cargoes CIF NWE Crack Spread (1000mt) BALMO Futures	Future	Energy	Naphtha
NCP	Daily European Naphtha (Platts) CIF NWE Futures	Future	Energy	Naphtha
ND	ANR LA Basis	Future	Energy	Natural Gas
NE	ANR OK Basis	Future	Energy	Natural Gas
NF	Michcon Basis	Future	Energy	Natural Gas
NFG	New York 1% Fuel Oil (Platts) vs. Gulf Coast 3% Fuel Oil (Platts) BALMO Future	Future	Energy	Refined
NFS	NGPL Midcon Fixed	Future	Energy	Natural Gas
NG	Henry Hub Future	Future	Energy	Natural Gas
NH	HSC Basis	Future	Energy	Natural Gas
NI	NE Mass Hub DA Pk	Future	Energy	Electricity
NJ	San Juan Basis	Future	Energy	Natural Gas
NK	Sumas Basis	Future	Energy	Natural Gas
NL	NGPL Midcon Basis	Future	Energy	Natural Gas
NLS	NY Harbor ULSD vs. Low Sulphur Gasoil (1,000bbl) Futures	Future	Energy	Refined
NM	Tenn 500 Basis	Future	Energy	Natural Gas
NN	Henry Hub LD Financial Future	Future	Energy	Natural Gas
NNC	NYISO NYC In-City Capacity Calendar-Month Future	Future	Energy	Electricity
NOB	Naphtha (Platts) Cargoes CIF NWE Crack Spread (1000mt) Futures	Future	Energy	Naphtha
NOC	PJM Northern Illinois Hub RT Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
NP	Henry Hub Natural Gas Penultimate Financial Future	Future	Energy	Natural Gas
NQ	Tenn Z0 Basis	Future	Energy	Natural Gas
NR	Rockies Basis	Future	Energy	Natural Gas
NRS	NYISO Rest of the State Capacity Calendar-Month Future	Future	Energy	Electricity
NS	Socal Basis	Future	Energy	Natural Gas
NU	Trunkline ELA Basis	Future	Energy	Natural Gas
NV	Kern River basis	Future	Energy	Natural Gas
NW	Waha Basis	Future	Energy	Natural Gas
NX	TETCO - M3 Basis	Future	Energy	Natural Gas
NYF	New York Fuel Oil 1.0% vs. European 1% Fuel Oil Cargoes FOB NWE (Platts) Future	Future	Energy	Refined
NYH	New York 0.3% Fuel Oil HiPr vs. New York Fuel Oil 1.0% (Platts) Future	Future	Energy	Refined
NYT	New York 3.0% Fuel Oil (Platts) BALMO Future	Future	Energy	Refined
NZ	Transco Z6 Basis	Future	Energy	Natural Gas

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ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
OFD	Ontario Off-Peak Calendar-Day Future	Future	Energy	Electricity
OFM	Ontario Off-Peak Calendar-Month Future	Future	Energy	Electricity
OG	Gold Option	Option	Metals	Metals
OG1	Gold Weekly 1 Option	Option	Metals	Metals
OG2	Gold Weekly 2 Option	Option	Metals	Metals
OG3	Gold Weekly 3 Option	Option	Metals	Metals
OG4	Gold Weekly 4 Option	Option	Metals	Metals
OG5	Gold Weekly 5 Option	Option	Metals	Metals
OI	NGPL Texok Index	Future	Energy	Natural Gas
OMC	Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Future	Future	Energy	Electricity
OPD	Ontario Peak Calendar-Day Future	Future	Energy	Electricity
OPM	Ontario Peak Calendar-Month Future	Future	Energy	Electricity
OVD	Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Future	Future	Energy	Electricity
OX	NGPL Texok Swing	Future	Energy	Natural Gas
P6	High Density Polyethylene (HDPE) Futures	Future	Energy	Petrochemicals
PA	Palladium Future	Future	Metals	Metals
PAO	Palladium Option	Option	Metals	Metals
PAP	PJM AEP Dayton Hub DA Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
PB	Malin Basis	Future	Energy	Natural Gas
PC	PG&E Basis	Future	Energy	Natural Gas
PD	NGPL Texok Basis	Future	Energy	Natural Gas
PDD	MISO IN Hub DA Pk	Future	Energy	Electricity
PDJ	PJM Daily Load Forecast Future	Future	Energy	Electricity
PE	Demarc Basis	Future	Energy	Natural Gas
PEO	PJM AEP Dayton Hub DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
PF	Ventura Basis	Future	Energy	Natural Gas
PFS	Permian Fixed	Future	Energy	Natural Gas
PG	DOM Basis	Future	Energy	Natural Gas
PGP	Polymer Grade Propylene (PCW) Calendar Future	Future	Energy	Petrochemicals
PH	Panhandle Basis	Future	Energy	Natural Gas
PL	Platinum Future	Future	Metals	Metals
PM	Permian Basis	Future	Energy	Natural Gas
PNO	PJM Northern Illinois Hub DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
PNP	PJM Northern Illinois Hub DA Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
PO	Platinum Option	Option	Metals	Metals
PS	European Propane CIF ARA (Argus) Future	Future	Energy	Petrochemicals
PTD	MISO IN Hub RT Pk	Future	Energy	Electricity
PVD	Palo Verde Day-Ahead Peak Calendar-Month 5 MW Future	Future	Energy	Electricity
PW	CenterPoint Basis	Future	Energy	Natural Gas
PWO	PJM Western Hub DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
PWP	PJM Western Hub DA Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
PX	NGPL Swing	Future	Energy	Natural Gas
Q1	Columbia TCO Index	Future	Energy	Natural Gas
Q2	TETCO - STX Index	Future	Energy	Natural Gas
Q4	Tenn Z0 Index	Future	Energy	Natural Gas
Q5	NYISO Zone C 5 MW Peak Calendar-Month Day-Ahead LBMP Future	Future	Energy	Electricity
Q7	NGPL STX Swing	Future	Energy	Natural Gas
Q9	FGT-Z3 Index	Future	Energy	Natural Gas
QA	Gasoil (ICE) Mini Calendar Future	Future	Energy	Refined
QC	Copper E-mini Future	Future	Metals	Metals
QG	Henry Hub E-mini Future	Future	Energy	Natural Gas
QH	Heating Oil E-mini Future	Future	Energy	Refined
QI	Silver miNY Future	Future	Metals	Metals
QL	Central Appalachian Coal Future	Future	Energy	Coal
QM	WTI E-mini Future	Future	Energy	Crude
QO	Gold miNY Future	Future	Metals	Metals
QP	Powder River Basin Coal (Platts OTC Broker Index) Future	Future	Energy	Coal
QU	RBOB E-mini Future	Future	Energy	Refined
QVD	Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
QX	CSX Coal (Platts OTC Broker Index) Future	Future	Energy	Coal
R0	Mont Belvieu Natural Gasoline (OPIS) BALMO Future	Future	Energy	Petrochemicals
R7	PJM AD DA O-Pk	Future	Energy	Electricity
RB	RBOB Future	Future	Energy	Refined
RBB	RBOB Gasoline Brent Crack Spread Futures	Future	Energy	Refined
RBF	RME Biodiesel (Argus) fob Rdam (RED Compliant) Future	Future	Energy	Biofuel
RBL	RBOB London TAM Future	Future	Energy	Refined
RC	European Union Allowance (EUA) Future	Future	Energy	Emissions
REU	Emissions Reduction Unit (EUR)	Future	Energy	Emissions
RI	New York RBOB (Platts) vs. NYMEX RBOB Spread Future	Future	Energy	Refined
RK	Singapore Jet Kerosene vs. Gasoil Spread (Platts) Future	Future	Energy	Refined
RL	RBOB Gasoline Calendar Futures	Future	Energy	Refined
RM	RBOB Gasoline Crack Spread Future	Future	Energy	Refined
RMG	Tokyo Bay Gasoline (RIM) Futures	Future	Energy	Refined
RMK	Tokyo Bay Kerosene (RIM) Future	Future	Energy	Refined
RU	Gulf Coast Unl 87 (Platts) Crack Spread Future	Future	Energy	Refined
RV	Gulf Coast Unl 87 (Platts) vs. RBOB Gasoline Spread Futures	Future	Energy	Refined
RVG	Gulf Coast Unl 87 Gasoline M2 (Platts) vs. RBOB Spread Future	Future	Energy	Refined
S7	Texas Gas ZSL Index	Future	Energy	Natural Gas
S9	Col. Gulf LA Index	Future	Energy	Natural Gas
SD	Singapore 180cst Fuel Oil vs. 380cst Fuel Oil Spread Futures	Future	Energy	Refined
SE	Singapore 380cst Fuel Oil (Platts) Futures	Future	Energy	Refined
SF	Socal Swing	Future	Energy	Natural Gas
SFC	Singapore Fuel Oil 180 cst (Platts) Crack Spread Futures	Future	Energy	Refined
SG	Singapore Gasoil (Platts) Futures	Future	Energy	Refined

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ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
SGW	Socal City-Gate Fixed	Future	Energy	Natural Gas
SH	DOM Swing	Future	Energy	Natural Gas
SI	Silver Future	Future	Metals	Metals
SIL	1,000-oz. Silver Future	Future	Metals	Metals
SJ	San Juan Swing	Future	Energy	Natural Gas
SK	PG&E Swing	Future	Energy	Natural Gas
SL	Permian Swing	Future	Energy	Natural Gas
SLS	NY Harbor ULSD vs. Low Sulphur Gasoil (1,000mt) Futures	Future	Energy	Refined
SM	HSC Swing	Future	Energy	Natural Gas
SN	H. Hub Swing	Future	Energy	Natural Gas
SO	Silver Option	Option	Metals	Metals
SO1	Silver Weekly 1 Option	Option	Metals	Metals
SO2	Silver Weekly 2 Option	Option	Metals	Metals
SO3	Silver Weekly 3 Option	Option	Metals	Metals
SO4	Silver Weekly 4 Option	Option	Metals	Metals
SO5	Silver Weekly 5 Option	Option	Metals	Metals
SP	Singapore Naphtha (Platts) Future	Future	Energy	Naphtha
SQ	ANR OK Swing	Future	Energy	Natural Gas
SR	Kern Opal Swing	Future	Energy	Natural Gas
SS	Chicago Swing	Future	Energy	Natural Gas
SSI	Coal (API 8) cfr South China (Argus/McCloskey) Future	Future	Energy	Coal
ST	Transco Z6 Swing	Future	Energy	Natural Gas
STI	Singapore Fuel Oil 380 cst (Platts) 6.35 Dubai Crack Spread Futures	Future	Energy	Refined
STL	Singapore Gasoil 10 ppm (Platts) BALMO Futures	Future	Energy	Refined
STR	Singapore Fuel Oil 180 cst (Platts) 6.35 Brent Crack Spread Future	Future	Energy	Refined
STS	Singapore Fuel Oil 180 cst (Platts) 6.35 Dubai Crack Spread Future	Future	Energy	Refined
STZ	Singapore Gasoil 10 ppm vs. Singapore Gasoil Spread (Platts) Future	Future	Energy	Refined
SU	Sumas Swing	Future	Energy	Natural Gas
SV	Panhandle Swing	Future	Energy	Natural Gas
SX	TETCO - M3 Swing	Future	Energy	Natural Gas
SY	Waha Swing	Future	Energy	Natural Gas
SZ	Sonat Basis	Future	Energy	Natural Gas
T0	Mini European 1% Fuel Oil (Platts) Barges FOB Rdam Futures	Future	Energy	Refined
T2	TETCO - STX Swing	Future	Energy	Natural Gas
T3	NYISO Z G DA Pk	Future	Energy	Electricity
T4	Tenn Z0 Swing	Future	Energy	Natural Gas
T5	NGPL STX Basis	Future	Energy	Natural Gas
T6	Transco Z3 Swing	Future	Energy	Natural Gas
T7	Tenn 500 Swing	Future	Energy	Natural Gas
T8	Michcon Swing	Future	Energy	Natural Gas
T9	Socal City-Gate Swing	Future	Energy	Natural Gas
TB	Texas Gas ZSL Basis	Future	Energy	Natural Gas
TC	Columbia TCO Basis	Future	Energy	Natural Gas
TC6	Freight Route TC6 (Baltic) Future	Future	Energy	Freight
TE	TETCO - ELA Basis	Future	Energy	Natural Gas
TH	Freight Route TCS (Platts) Future	Future	Energy	Freight
TIO	Iron Ore 62% CFR China (TSI) Future	Future	Metals	Metals
TL	Freight Route TD3 (Baltic) Future	Future	Energy	Freight
TM	Freight Route TC2 (Baltic) Future	Future	Energy	Freight
TP	ULSD 10ppm (Platts) Cargoes CIF NWE vs. ICE Gasoil Futures	Future	Energy	Refined
TR	Transco Z4 Basis	Future	Energy	Natural Gas
TU	Gasoil 0.1 (Platts) Cargoes CIF NWE vs. ICE Gasoil Futures	Future	Energy	Refined
TW	Gasoil 0.1 (Platts) Cargoes CIF NWE Futures	Future	Energy	Refined
TX	TETCO - STX Basis	Future	Energy	Natural Gas
TY	ULSD 10ppm (Platts) Cargoes CIF NWE Futures	Future	Energy	Refined
TZ5	Transco Z5 Swing	Future	Energy	Natural Gas
TZ6	Transco Z6 (non NY) Basis	Future	Energy	Natural Gas
TZI	Transco Z6 (non NY) Index	Future	Energy	Natural Gas
TZS	Transco Z6 (non NY) Swing	Future	Energy	Natural Gas
U6	ISO New England Internal Hub 5 MW Peak Calendar-Month Day-Ahead LMP Future	Future	Energy	Electricity
U7	Diesel 10ppm Barges FOB Rdam (Platts) BALMO Future	Future	Energy	Refined
U8	CIG Rockies Swing	Future	Energy	Natural Gas
U9	ICE Gasoil BALMO Futures	Future	Energy	Refined
UA	Singapore Fuel Oil 180cst Calendar Futures	Future	Energy	Refined
UB	Dated Brent (Platts) Financial Future	Future	Energy	Crude
UCM	Mini ULSD 10ppm (Platts) Cargoes CIF MED vs. Gasoil Futures	Future	Energy	Refined
UD	PJM Northern Illinois Hub Real-Time Peak Calendar-Day 5 MW Futures	Future	Energy	Electricity
UF	European 1% Fuel Oil (Platts) Cargoes FOB NWE Calendar Future	Future	Energy	Refined
UH	European 1% Fuel Oil (Platts) Barges FOB Rdam Calendar Futures	Future	Energy	Refined
UI	European 3.5% Fuel Oil (Platts) Cargoes FOB MED Calendar Future	Future	Energy	Refined
UJ	European Jet Kerosene (Platts) Cargoes CIF NWE Calendar Future	Future	Energy	Refined
ULB	NY ULSD (Argus) vs. NY Harbor ULSD BALMO Future	Future	Energy	Refined
UM	PJM NI RT Pk	Future	Energy	Electricity
UN	European Naphtha Calendar Futures	Future	Energy	Naphtha
UO	PJM Northern Illinois Hub Off-Peak LMP Future	Future	Energy	Electricity
UT	Gulf Coast No. 2 (Platts) Up-Down Calendar Futures	Future	Energy	Refined
UV	European 3.5% Fuel Oil (Platts) Barges FOB Rdam Calendar Futures	Future	Energy	Refined
UX	Uranium Future	Future	Metals	Metals
UZ	Gulf Coast Unl 87 (Argus) Up-Down Future	Future	Energy	Refined
V0	Singapore Mogas 95 Unleaded (Platts) Future	Future	Energy	Refined
V3	PJM AD RT O-Pk	Future	Energy	Electricity
V8	Malin Index	Future	Energy	Natural Gas
VD	PJM AEP Dayton Hub Real-Time Peak Calendar-Day 5 MW Futures	Future	Energy	Electricity
VDP	Palo Verde Day-Ahead Peak Calendar-Day 5 MW Future	Future	Energy	Electricity

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ClearingPri	Instrument Name	Future/Option	Product Group	Product Subgroup
VI	Ventura Index	Future	Energy	Natural Gas
VK	New York Harbor 1.0% Fuel Oil (Platts) BALMO Future	Future	Energy	Refined
VL	Gasoil 0.1 (Platts) Barges FOB Rdam Futures	Future	Energy	Refined
VM	PJM AD RT Pk	Future	Energy	Electricity
VP	PJM AEP Dayton Hub Off-Peak LMP Future	Future	Energy	Electricity
VR	NY 1% Fuel Oil vs. Gulf Coast 3% Fuel Oil Spread (Platts) Futures	Future	Energy	Refined
VS	Ventura Swing	Future	Energy	Natural Gas
VU	Singapore Gasoil (Platts) BALMO Futures	Future	Energy	Refined
VX	CenterPoint Swing	Future	Energy	Natural Gas
VZ	Gulf Coast 3.0% Fuel Oil (Platts) BALMO Futures	Future	Energy	Refined
W5	Tenn 800 Swing	Future	Energy	Natural Gas
W9	Malin Swing	Future	Energy	Natural Gas
WCC	Canadian Heavy Crude Oil Index (Net Energy) Future	Future	Energy	Crude
WCE	West Canadian Select Future	Future	Energy	Crude
WFS	Waha Fixed	Future	Energy	Natural Gas
WJ	LLS (Argus) vs. WTI Financial Future	Future	Energy	Crude
WOR	PJM Western Hub RT Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
WQ	Gasoil 0.1 (Platts) Barges FOB Rdam vs. ICE Gasoil Future	Future	Energy	Refined
WS	Crude Oil Financial Future	Future	Energy	Crude
X0	Singapore Mogas 97 Unleaded (Platts) Futures	Future	Energy	Refined
X2	Col. Gulf Mainline Swing	Future	Energy	Natural Gas
X3	Transco Z2 Swing	Future	Energy	Natural Gas
X4	Transco Z1 Swing	Future	Energy	Natural Gas
X5	FGT-Z2 Swing	Future	Energy	Natural Gas
X7	ULSD 10ppm (Platts) CIF MED BALMO Future	Future	Energy	Refined
X8	TETCO - WLA Swing	Future	Energy	Natural Gas
XA	LLS (Argus) Financial Future	Future	Energy	Crude
XAC	Algonquin Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XER	RBOB Gasoline vs. Euro-bob Oxy (Argus) NWE Barges Future	Future	Energy	Refined
XFC	Florida Gas Zone 3 Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XGC	Florida Gas Zone 2 Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XH	Panhandle Fixed	Future	Energy	Natural Gas
XIC	CIG Rockies Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XJ	HSC Fixed	Future	Energy	Natural Gas
XKC	OneOk Oklahoma Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XN	Socal Fixed	Future	Energy	Natural Gas
XNC	NGPL TexOk Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XO	Chicago Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XQ	PGE Citygate Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XR	Rockies Fixed	Future	Energy	Natural Gas
XSC	Southern Natural Louisiana Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XTC	Trunkline Louisiana Natural Gas (Platts IFERC) Fixed	Future	Energy	Natural Gas
XX	San Juan Fixed	Future	Energy	Natural Gas
Y6	Transco Z3 Index	Future	Energy	Natural Gas
Y7	Tenn 500 Index	Future	Energy	Natural Gas
Y8	Michcon Index	Future	Energy	Natural Gas
Y9	Texas Gas Z1 Swing	Future	Energy	Natural Gas
YV	Mars (Argus) vs. WTI Trade Month Future	Future	Energy	Crude
Z0	Singapore Jet Kerosene vs. Gasoil Spread (Platts) BALMO Future	Future	Energy	Refined
Z1	Ethanol (Platts) T2 FOB Rdam Including Duty Future	Future	Energy	Biofuel
Z5	Gasoil 0.1(Platts) CIF MED vs. ICE Gasoil Futures	Future	Energy	Refined
Z6	ULSD 10ppm (Platts) Cargoes CIF MED Futures	Future	Energy	Refined
Z7	ULSD 10ppm (Platts) CIF MED vs. ICE Gasoil Future	Future	Energy	Refined
Z8	CIG Rockies Index	Future	Energy	Natural Gas
Z9	PJM AEP Dayton Hub 5MW Peak Calendar-Month Real-Time LMP Future	Future	Energy	Electricity
ZAO	NYISO Zone A DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
ZGO	NYISO Zone G DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity
ZJO	NYISO Zone J DA Off-Peak Calendar-Day 5 MW Future	Future	Energy	Electricity