

## NYMEX Complex Options Mock Trading Script December 8, 2007

### 1-Month Calendar Spread Options

#### Trade a Crude Oil Calendar Spread Option

Test 13

	Product	Type	Instrument Code	Action flow	Price	Qty
	CRUDE	CSO	WAYF8 P35	Buy Order	Settlement	1
	CRUDE	CSO	WAYF8 P35	Sell Order	Settlement	1

#### Trade a Natural Gas Calendar Spread Option

Test 14

	Product	Type	Instrument Code	Action flow	Price	Qty
	NATURAL GAS CSO	CSO	IAYF8 C50	Buy Order	Settlement	1
	NATURAL GAS CSO	CSO	IAYF8 C50	Sell Order	Settlement	1

#### Trade a Heating Oil Calendar Spread Option

Test 15

	Product	Type	Instrument Code	Action flow	Price	Qty
	HEATING OIL	CSO	FAYF8 C120	Buy Order	Settlement	1
	HEATING OIL	CSO	FAYF8 C120	Sell Order	Settlement	1

#### Trade a RBOB Calendar Spread Option

Test 16

	Product	Type	Instrument Code	Action flow	Price	Qty
	RBOB	CSO	ZAYF8 C100	Buy Order	Settlement	1
	RBOB	CSO	ZAYF8 C100	Sell Order	Settlement	1

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### Crack Spread Options

#### Trade a Heating Oil Crack Spread Option

Test 17

	Product	Type	Instrument Code	Action flow	Price	Qty
	Heating Oil	Crack Spread	CHYF8 C1000	Buy Order	Settlement	1
	Heating Oil	Crack Spread	CHYF8 C1000	Sell Order	Settlement	1

#### Trade a RBOB Crack Spread Option

Test 18

	Product	Type	Instrument Code	Action flow	Price	Qty
	RBOB	Crack Spread	RXYF8 C1000	Buy Order	Settlement	1
	RBOB	Crack Spread	RXYF8 C1000	Sell Order	Settlement	1

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### UDS TEST CASES TO BE CREATED

#### 3-Way - Create and trade a 3 Way Spread

Call + 1, Call - 1, Put - 1 (+ < - > - the put must be the lowest strike)

#### Christmas Tree - Create and trade a Christmas Tree

Call + 1, Call - 1, Call - 1 (+ < - < -)

#### Condor - Create and trade a Condor

Call + 1, Call - 1, Call - 1, Call + 1 (+ < - < - < +)

#### Double - Create and trade a Double

Call + 1, Call + 1 (+ < +)

#### Ratio 1 x 2 - Create and trade a Ratio 1x2

Call + 1, Call - 2 (+ < -)

#### Ratio 1 x 3 - Create and trade a Ratio 1x3

Call + 1, Call - 3 (+ < -)

#### Ratio 2 x 3 - Create and trade a Ratio 2x3

Call + 2, Call - 3 (+ < -)

#### Risk Reversal - Create and trade a Risk Reversal

Call + 1, Put - 1 (+ ≥ -)

#### Box - Create and trade a Box

Call + 1, Put - 1, Put + 1, Call - 1 (+ = - < + = -)

#### Horizontal - Create and trade a Horizontal

Call + 1, Call - 1 (+ Far month = - Near)

#### Butterfly - Create and trade a Butterfly

Call + 1, Call - 2, Call + 1 (+ < - < +)

#### Straddle - Create and trade a Straddle

Call + 1, Put + 1 (+ = +)

#### Strangle - Create and trade a Strangle

Put + 1, Call + 1 (+ < +)

#### Vertical - Create and trade a Vertical

Call + 1, Call - 1 (+ < -)