Crude Oil Historical Futures Prices Aug 2016

Definition:

_Futures contract:_ Contracts or agreements between buyers and sellers of physical commodities or financial instruments for a predetermined price at a predetermined date. As a buyer you are agreeing to buy something that a seller has not yet produced for a set price.

**Delivery Month Codes:**

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<th>Month Code</th>
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Crude Oil Futures Tickers – Examples:

- CLA <CMDTY> Crude Oil active contract
- CLM1 <CMDTY> Crude Oil June 2021 contract
- CLF4 <CMDTY> Crude Oil January 2024 contract
- CL1 <CMDTY> Crude Oil Generic 1<sup>st</sup> contract (based on a 1-month crude oil contract)
- CL36 <CMDTY> Crude Oil Generic 36<sup>th</sup> contract (based on a 36-month contract)

Crude Oil Historical Futures Data in Bloomberg Professional:

**Active futures contracts:**

Click on the yellow CMDTY key and then the green <GO> key

Click on GLCO (Global Commodities)

Look at the choices under Energy and select the trading hub you are interested in e.g. NYMEX WTI Crude, ICE Brent Crude etc.

Click on the trading hub to display a window with the data options available.

CT (Contract table) will provide a list of all active futures contracts for crude oil from that trading hub.

- e.g. Aug 19 contract or (CLQ9 Comdty) – this contract is for delivery Aug. 2019.

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Crude Oil August 2019
Generic futures:

The ticker for Crude Oil – NYMEX - WTI is CL
The ticker for Crude Oil – ICE Brent Futures is CO

To retrieve information, prices etc. for a generic contract of a specific duration, add the “series number” (similar to the number of months) after the ticker

e.g To retrieve information and historic pricing for a generic 24 month crude oil contract on the NYMEX exchange, type: CL24 < yellow Cmdty key> <GO>
This will display the call-up page or menu for all the information you may retrieve about a generic 24 month crude oil contract.

- DES - a description of the contract
- GP - graph of historical price with tabular data on subsequent pages (date range, periodicity, currency may be changed. Remember to hit <GO> to reload the screen after editing any amber box).

To export tabular price data to Excel, use the pull-down menu on the red “Edit” tab to “Copy data to clipboard” and then open an Excel document and paste the data. You may also right click on the graph and then select “Copy/Export Options”.

To find historical crude futures prices using Bloomberg Excel Import Data feature:

At the Bloomberg terminal use the start menu to open Excel
Click on the “Bloomberg” tab in the top toolbar
Look for the “Import Data” icon on the toolbar and use the pull-down menu to select “Real-Time/Historical”, then “Historical End of Day” to open the wizard.
This wizard will guide you through the retrieval process.

Market sector: Select Comdty
Security identifier: Enter “crude future”.
A list of possible identifiers will appear. Look through this list to select the future contract you are interested in, e.g. CL1 Comdty etc. Note that both specific contracts and generic contracts are available.
Double click on the identifier to add it to the “Selected securities” area of the screen.
If you wish to compare several crude future contracts, add additional ones in the same manner.
When you have added all the items you wish to the “selected securities” list, click on “Next”.
The next screen allows you to select the data fields you would like to retrieve.
To retrieve historical spot prices, enter “Last price” in the “Search text” box and click on “Search”.

From the list of options provided, double click on “Last price (PX_LAST)” to add this data field to the “Selected fields” area of the screen. Click “Next”.

Select date range & periodicity: Specify the periodicity (daily, weekly, monthly, etc) and the date range. Click “Next”.

Examine the subsequent screens to make any further modifications to your data retrieval.

Click on "Finish" to populate the spreadsheet with the requested data.

You may save the spreadsheet to a memory stick or save to the H drive and e-mail.