

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-002

Date: January 2, 2018

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers,

ISVs

Effective Sunday, January 21, 2018 for trade date Monday, January 22, 2018, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will expand the listing of contract months for the products listed below on CME Globex and available for submission for clearing on CME ClearPort.

| Code<br>Clearing /<br>Globex | Title   | Current Listing Schedule   | New Listing Schedule (as of 1/22/2018)   |
|------------------------------|---|--|--|
| CL / CL                      | Light Sweet Crude<br>Oil Futures                      | Monthly contracts listed for the current year and the next 5 calendar years and June and December contract months for 3 additional years. List consecutive monthly contracts for a new calendar year and additional June and December contract months following the termination of trading in the December contract of the current year. | Monthly contracts listed for the current year and the next 8 calendar years and 2 additional consecutive contract months. List monthly contracts for a new calendar year and 2 additional consecutive contract months following the termination of trading in the December contract of the current year. |
| LO/LO                        | Light Sweet Crude<br>Oil Option                       | Monthly contracts listed for the current year and the next 5 calendar years and June and December contracts for 3 additional years. Monthly contracts for the balance of a new calendar year will be added following the termination of trading in the December contract of the current year.  | Monthly contracts listed for the current year and the next 8 calendar years and 2 additional consecutive contract months. List monthly contracts for a new calendar year and 2 additional consecutive contract months following the termination of trading in the December contract of the current year. |
| LC / LCE                     | Light Sweet Crude<br>Oil European<br>Financial Option | Monthly contracts listed for<br>the current year and the next<br>5 calendar years and June<br>and December contracts for 3   | Monthly contracts listed for the current year and the next 8 calendar years and 2 additional consecutive contract  |

|              |  | additional years. Monthly contracts for the balance of a new calendar year will be added following the termination of trading in the December contract of the current year.  | months. List monthly contracts for a new calendar year and 2 additional consecutive contract months following the termination of trading in the December contract of the current year.   |
|--------------|--|--|--|
| BZ / BZ      | Brent Crude Oil<br>Last Day Financial<br>Futures             | Monthly contracts listed for the current year and the next 7 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.                      | Monthly contracts listed for the current year and the next 7 calendar years and 3 additional consecutive contract months. List consecutive monthly contracts for a new calendar year and 3 additional consecutive contract months following the termination of trading in the December contract of the current year. |
| BZO /<br>BZO | Brent Crude Oil<br>Futures-Style<br>Margin Option            | Monthly contracts listed for<br>the current year and the next<br>7 calendar years. Monthly<br>contracts for a new calendar<br>year will be added following<br>the termination of trading in<br>the December contract of the<br>current year. | Monthly contracts listed for the current year and the next 7 calendar years and 3 additional consecutive contract months. List consecutive monthly contracts for a new calendar year and 3 additional consecutive contract months following the termination of trading in the December contract of the current year. |
| OB / OB      | RBOB Gasoline<br>Option                                      | Monthly contracts listed for 36 consecutive months. Add a new contract month after the nearby expiry.  | Monthly contracts listed for the current year and the next 3 calendar years and 1 additional contract month. List consecutive monthly contracts for a new calendar year and 1 additional contract month following the termination of trading in the December contract of the current year.                           |
| RF / ARF     | RBOB Gasoline<br>European<br>Financial Option                | Monthly contracts listed for 36 consecutive months. Add a new contract month after the nearby expiry.  | Monthly contracts listed for the current year and the next 3 calendar years and 1 additional contract month. List consecutive monthly contracts for a new calendar year and 1 additional contract month following the termination of trading in the December contract of the current year.                           |
| BG / BG      | European Low<br>Sulphur Gasoil<br>(1000mt) Bullet<br>Futures | Monthly contracts listed for<br>the current year and the next<br>6 calendar years. Monthly<br>contracts for a new calendar<br>year will be added following<br>the termination of trading in  | Monthly contracts listed for the current year and the next 7 calendar years. List consecutive monthly contracts for a new calendar year following the termination of   |

|         |  | the December contract of the current year.  | trading in the December contract of the current year.  |
|---------|--|---|--|
| F8 / F8 | European-Style<br>Low Sulphur<br>Gasoil Option | Monthly contracts listed for the current year and the next 2 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year. | Monthly contracts listed for the current year and the next 4 calendar years. List consecutive monthly contracts for a new calendar year following the termination of trading in the December contract of the current year. |

| Information Contacts         |                       |                |  |  |
|------------------------------|-----------------------|----------------|--|--|
| General Information          | Products & Services   | (312) 930-1000 |  |  |
|                              | Clearing House        | (312) 207-2525 |  |  |
| Globex Information           | Global Command Center | (800) 438-8616 |  |  |
| Performance Bond Information | Risk Management Dept. | (312) 648-3888 |  |  |
| Position Limits              | Market Regulation     | (312) 341-7970 |  |  |
| Clearing Fees                | Clearing Fee Hotline  | (312) 648-5470 |  |  |

Regards, CME Clearing