

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-460

Date: November 29, 2017

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

Effective Sunday, December 17, 2017 for trade date Monday, December 18, 2017, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX) will expand the listing of contract months for the products listed below on CME Globex and available for submission for clearing on CME ClearPort.

Contract Title	Clearing Code	CME Globex Code	Current Listing Schedule	Listing Schedule Effective December 18, 2017
Crude Oil Financial Calendar Spread Option (One Month)	7A	B7A	1-Month spreads listed for 60 consecutive months. List a new 1-Month spread when the nearby expiry terminates.	1-Month spreads listed for the current year and next 5 calendar years. List 1-Month spreads for a new calendar year following the termination of trading in the December spread of the current year.
Crude Oil Financial Calendar Spread Option (Two Month)	7B	7B	2-Month spreads listed for 2 consecutive months. List a new 2-Month spread when the nearby expiry terminates.	2-Month spreads listed for 12 consecutive months. List a new 2-Month spread when the nearby expiry terminates.
Crude Oil Financial Calendar Spread Option (Three Month)	7C	7C	3-Month spreads listed for 1 consecutive month. List a new 3-Month spread when the nearby expiry terminates.	3-Month spreads listed for 12 consecutive months. List a new 3-Month spread when the nearby expiry terminates.
Crude Oil Financial Calendar Spread Option (Six Month)	7M	7M	6-Month spreads listed for 12 consecutive months. List a new 6-Month spread when the nearby expiry terminates.	6-Month spreads listed for 13 consecutive months and the next 2 June and 2 December spreads. List a new 6-Month spread when the nearby expiry terminates.

Crude Oil Financial Calendar Spread Option (Twelve Month)	7Z	7Z	12-Month spreads listed for 13 consecutive months and the next 3 December spreads. List a new 12-Month spread when the nearby expiry terminates.	12-Month spreads listed for 13 consecutive months and the next 2 March, 2 June, 2 September and 2 December spreads. List a new 12-Month spread when the nearby expiry terminates.
Brent Crude Oil Last Day Financial Calendar Spread Option (One Month)	9C	9C	1-Month spreads listed for 12 consecutive months. List a new 1-Month spread when the nearby expiry terminates.	1-Month spreads listed for the current year and next 5 calendar years. List 1-Month spreads for a new calendar year following the termination of trading in the December spread of the current year.
Brent Crude Oil Last Day Financial Calendar Spread Option (Two Month)	9B	9B	2-Month spreads listed for 2 consecutive months. List a new 2-Month spread when the nearby expiry terminates.	2-Month spreads listed for 12 consecutive months. List a new 2-Month spread when the nearby expiry terminates.
Brent Crude Oil Last Day Financial Calendar Spread Option (Three Month)	9D	9D	3-Month spreads listed for 1 consecutive month. List a new 3-Month spread when the nearby expiry terminates.	3-Month spreads listed for 12 consecutive months. List a new 3-Month spread when the nearby expiry terminates.
Brent Crude Oil Last Day Financial Calendar Spread Option (Six Month)	9L	9L	6-Month spreads listed for 2 consecutive months. List a new 6-Month spread when the nearby expiry terminates.	6-Month spreads listed for 13 consecutive months and the next 2 June and 2 December spreads. List a new 6-Month spread when the nearby expiry terminates.
Brent Crude Oil Last Day Financial Calendar Spread Option (Twelve Month)	9Y	9Y	12-Month spreads listed for 1 consecutive month. List a new 12-Month spread when the nearby expiry terminates.	12-Month spreads listed for 13 consecutive months and the next 2 March, 2 June, 2 September and 2 December spreads. List a new 12-Month spread when the nearby expiry terminates.
Brent Calendar Spread Option (One Month)	AA	AA	1-Month spreads listed for 12 consecutive months. List a new 1-Month spread when the nearby expiry terminates.	1-Month spreads listed for the current year and next 5 calendar years. List 1-Month spreads for a new calendar year following the termination of trading in the December spread of the current year.
Brent Calendar Spread Option (Two Month)	AB	AB	2-Month spreads listed for 2 consecutive months. List a new 2-Month spread when the nearby expiry terminates.	2-Month spreads listed for 12 consecutive months. List a new 2-Month spread when the nearby expiry terminates.

Brent Calendar Spread Option (Three Month)	AC	AC	3-Month spreads listed for 1 consecutive month. List a new 3-Month spread when the nearby expiry terminates.	3-Month spreads listed for 12 consecutive months. List a new 3-Month spread when the nearby expiry terminates.
Brent Calendar Spread Option (Six Month)	AM	AM	6-Month spreads listed for 2 consecutive months. List a new 6-Month spread when the nearby expiry terminates.	6-Month spreads listed for 13 consecutive months and the next 2 June and 2 December spreads. List a new 6-Month spread when the nearby expiry terminates.
Brent Calendar Spread Option (Twelve Month)	AZ	AZ	12-Month spreads listed for 1 consecutive month. List a new 12-Month spread when the nearby expiry terminates.	12-Month spreads listed for 13 consecutive months and the next 2 March, 2 June, 2 September and 2 December spreads. List a new 12-Month spread when the nearby expiry terminates.
WTI Calendar Spread Option (One Month)	WA	WAY	1-Month spreads listed for 60 consecutive months. List a new 1-Month spread when the nearby expiry terminates.	1-Month spreads listed for the current year and next 5 calendar years. List 1-Month spreads for a new calendar year following the termination of trading in the December spread of the current year.
WTI Calendar Spread Option (Two Month)	WB	WB	2-Month spreads listed for 3 consecutive months. List a new 2-Month spread when the nearby expiry terminates.	2-Month spreads listed for 12 consecutive months. List a new 2-Month spread when the nearby expiry terminates.
WTI Calendar Spread Option (Three Month)	WC	WC	3-Month spreads listed for 2 consecutive months. List a new 3-Month spread when the nearby expiry terminates.	3-Month spreads listed for 12 consecutive months. List a new 3-Month spread when the nearby expiry terminates.
WTI Calendar Spread Option (Six Month)	WM	AWM	6-Month spreads listed for 11 consecutive months. List a new 6-Month spread when the nearby expiry terminates.	6-Month spreads listed for 13 consecutive months and the next 2 June and 2 December spreads. List a new 6-Month spread when the nearby expiry terminates.

WTI Calendar Spread Option (Twelve Month)	WZ	AWZ	12-Month spreads listed for 1 February, 4 months of the March, June, September cycle and 4 December months. List a new 12-Month spread when the nearby expiry terminates.	12-Month spreads listed for 13 consecutive months and the next 2 March, 2 June, 2 September and 2 December spreads. List a new 12-Month spread when the nearby expiry terminates.
NY Harbor ULSD Calendar Spread Option (One Month)	FA	FAY	1-Month spreads listed for 35 consecutive months. List a new 1-Month spread when the nearby expiry terminates.	1-Month spreads listed for the current year and next 3 calendar years. List 1-Month spreads for a new calendar year following the termination of trading in the December spread of the current year.
NY Harbor ULSD Calendar Spread Option (Two Month)	FB	FB	2-Month spreads listed for 2 consecutive months. List a new 2-Month spread when the nearby expiry terminates.	2-Month spreads listed for 12 consecutive months. List a new 2-Month spread when the nearby expiry terminates.
NY Harbor ULSD Calendar Spread Option (Three Month)	FC	FC	3-Month spreads listed for 2 consecutive months. List a new 3-Month spread when the nearby expiry terminates.	3-Month spreads listed for 12 consecutive months. List a new 3-Month spread when the nearby expiry terminates.
NY Harbor ULSD Calendar Spread Option (Six Month)	FM	FM	6-Month spreads listed for 2 consecutive months. List a new 6-Month spread when the nearby expiry terminates.	6-Month spreads listed for 13 consecutive months and the next 2 June and 2 December spreads. List a new 6-Month spread when the nearby expiry terminates.
NY Harbor ULSD Calendar Spread Option (Twelve Month)	FZ	AFZ	12-Month spreads listed for 1 consecutive month. List a new 12-Month spread when the nearby expiry terminates.	12-Month spreads listed for 13 consecutive months and the next 2 March, 2 June, 2 September and 2 December spreads. List a new 12-Month spread when the nearby expiry terminates.
RBOB Gasoline Calendar Spread Option (One Month)	ZA	ZAY	1-Month spreads listed for 35 consecutive months. List a new 1-Month spread when the nearby expiry terminates.	1-Month spreads listed for the current year and next 3 calendar years. List 1-Month spreads for a new calendar year following the termination of trading in the December spread of the current year.

RBOB Gasoline Calendar Spread Option (Two Month)	ZB	AZB	2-Month spreads listed for 10 consecutive months. List a new 2-Month spread when the nearby expiry terminates.	2-Month spreads listed for 12 consecutive months. List a new 2-Month spread when the nearby expiry terminates.
RBOB Gasoline Calendar Spread Option (Three Month)	ZC	AZC	3-Month spreads listed for 9 consecutive months. List a new 3-Month spread when the nearby expiry terminates.	3-Month spreads listed for 12 consecutive months. List a new 3-Month spread when the nearby expiry terminates.
RBOB Gasoline Calendar Spread Option (Six Month)	ZM	AZM	6-Month spreads listed for 6 consecutive months. List a new 6-Month spread when the nearby expiry terminates.	6-Month spreads listed for 13 consecutive months and the next 2 June and 2 December spreads. List a new 6-Month spread when the nearby expiry terminates.

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