



Special Executive Report

DATE: November 22, 2017

SER#: 8038

SUBJECT: Expansion of Listing Schedule for Twenty-Nine (29) Energy Options Contracts

Effective on Sunday, December 17, 2017 for trade date Monday, December 18, 2017, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will expand the listing schedule for twenty-nine (29) energy options contracts for trading on the CME Globex electronic trading platform and for submission for clearing on CME ClearPort as noted in the table below.

Contract Title	Rulebook Chapter	Clearing Code	CME Globex Code	Current Listing Schedule	Listing Schedule Effective December 18, 2017
Crude Oil Financial Calendar Spread Option (One Month)	397	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)	397	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)	397	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)	397	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)	397	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)	398	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)	398	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)	398	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)	398	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)	398	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)	394	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)	394	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)	394	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)	394	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)	394	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)	390	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)	390	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)	390	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)	390	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)	390	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)	392	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)	392	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)	392	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)	392	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)	392	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)	388	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)	388	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)	388	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)	388	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.

Please refer questions on this subject to:

Jeff White
Elizabeth Hui

jeff.white@cmegroup.com
elizabeth.hui@cmegroup.com

+1 212 299 2325
+1 212 299 2623