



Special Executive Report

DATE: February 18, 2020

SER#: 8536R

SUBJECT: Initial Listing of Three (3) Refined Product BALMO Spread Futures Contracts

(This SER supersedes SER 8536 dated February 11, 2020 and is being issued to correct the commodity code of the Group Three ULSD (Platts) vs. NY Harbor ULSD BALMO Futures contract. No other changes have been made to the original SER.)

Effective Sunday, March 8, 2020, for trade date Monday, March 9, 2020, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will list three (3) refined product BALMO spread futures contracts (the “Contracts”) for trading on the CME Globex electronic platform and for submission for clearing via CME ClearPort as more specifically described below.

Contract Title	Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Gasoline BALMO Futures
Rulebook Chapter	1321
Commodity Code	BCR
Settlement Type	Financial
Contract Size	42,000 gallons
Pricing Quotation	U.S. dollars and cents per gallon
Minimum Price Fluctuation	\$0.0001 per gallon
Value per tick	\$4.20
First Listed Contract	March 2020
Termination of Trading	Trading shall cease on the last business day of the contract month
Listing Schedule	Monthly BALMO contracts listed for 3 consecutive months
CME Globex Match Algorithm	First-In, First-Out (FIFO)
Block Trade Minimum Threshold	10 contracts—subject to a minimum 15-minute reporting window

Contract Title	Group Three ULSD (Platts) vs. NY Harbor ULSD BALMO Futures
Rulebook Chapter	1322
Commodity Code	AB6
Settlement Type	Financial
Contract Size	42,000 gallons
Pricing Quotation	U.S. dollars and cents per gallon
Minimum Price Fluctuation	\$0.0001 per gallon
Value per tick	\$4.20
First Listed Contract	March 2020
Termination of Trading	Trading shall cease on the last business day of the contract month
Listing Schedule	Monthly BALMO contracts listed for 3 consecutive months

CME Globex Match Algorithm	First-In, First-Out (FIFO)
Block Trade Minimum Threshold	10 contracts – subject to a minimum 15-minute reporting window

Contract Title	Group Three Sub-octane Gasoline (Platts) vs. RBOB Gasoline BALMO Futures
Rulebook Chapter	1323
Commodity Code	A8B
Settlement Type	Financial
Contract Size	42,000 gallons
Pricing Quotation	U.S. dollars and cents per gallon
Minimum Price Fluctuation	\$0.0001 per gallon
Value per tick	\$4.20
First Listed Contract	March 2020
Termination of Trading	Trading shall cease on the last business day of the contract month
Listing Schedule	Monthly BALMO contracts listed for 3 consecutive months
CME Globex Match Algorithm	First-In, First-Out (FIFO)
Block Trade Minimum Threshold	10 contracts – subject to a minimum 15-minute reporting window

Trading and Clearing Hours:

CME Globex and CME ClearPort:	Sunday – Friday 6:00 p.m. – 5:00 p.m. Eastern Time/ET (5:00 p.m. – 4:00 p.m. Central Time/CT) with an hour break each day beginning at 5:00 p.m. ET (4:00 p.m. CT).
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Fees:

	Member	Non-Member	International Incentive Programs (IIP/IVIP)
CME Globex	\$0.85	\$1.35	\$1.10
EFP	\$0.85	\$1.35	
Block	\$0.85	\$1.35	
EFR/EOO	\$0.85	\$1.35	
Processing Fees			
Cash Settlement		\$0.50	
Facilitation Fee		\$0.60	
Give-Up Surcharge		\$0.05	
Position Adjustment/Position Transfer		\$0.10	

Please refer questions on this subject to:

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