



Special Executive Report

DATE: December 16, 2021

SER#: 8888

SUBJECT: 2021 December Holiday Arrangements for Energy Products Referencing Price Reporting Agency Data and Related Suspension of Trading of Certain Daily and BALMO Contracts

Price Reporting Agencies which publish price assessments used by New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") as underlying reference prices for energy products have provided details of their publication schedules for the upcoming December holiday period, as summarized in the table below.

Price Reporting Agency	Publication Schedule
Argus Media	No price assessments to be published on Friday, December 31.
The Baltic Exchange	No price assessments to be published December 28 – 31.
OPIS / OPIS PCW	No price assessments to be published on Friday, December 31.
S&P Global Platts	No price assessments to be published on Friday, December 31.

The above information reflects the current understanding of the Exchange and may be subject to revision and clarification by the individual companies. In addition, during the holiday period on days where price assessments are being published, the timing of such publication may be amended. **Market participants should consider the implication of these publication schedules on final settlement prices for expiring and spot month contracts.**

As a consequence of the above information, the Exchange will suspend trading and clearing of a number of daily and BALMO contracts from trading on the CME Globex electronic trading platform ("CME Globex") and from submission of clearing via CME ClearPort, as detailed below.

Group	Commodity Code	Contract Title	Price Reporting Agency	12/27/2021	12/28/2021	12/29/2021	12/30/2021	12/31/2021
Crude Oil	HIB	WTI Houston (Argus) vs. WTI BALMO Futures	Argus					✓
Freight	T4D	Mini Freight Route TC14 (Baltic) Daily Futures	Baltic	✓	✓	✓	✓	✓
Freight	T2M	Mini Freight Route TD20 (Baltic) Daily Futures	Baltic	✓	✓	✓	✓	✓
Freight	TLD	Mini Freight Route TD3C (Baltic) Daily Futures	Baltic	✓	✓	✓	✓	✓

Freight	TMD	Mini Freight Route TC2 (Baltic) Daily Futures	Baltic	✓	✓	✓	✓	✓
NGL	C3D	Daily Mont Belvieu LDH Propane (OPIS) Futures	OPIS					✓
NGL	C4D	Daily Mont Belvieu Normal Butane (Non-LDH) (OPIS) Futures	OPIS					✓
NGL	C5D	Daily Mont Belvieu Natural Gasoline (Non-LDH) (OPIS) Futures	OPIS					✓
NGL	MBJ	Mont Belvieu Ethylene EPC (OPIS PCW) BALMO Futures	OPIS PCW					✓
NGL	1S	Propane Non-LDH Mont Belvieu (OPIS) BALMO Futures	OPIS					✓
NGL	8C	Mont Belvieu Ethane (OPIS) BALMO Futures	OPIS					✓
NGL	8J	Mont Belvieu Normal Butane (OPIS) BALMO Futures	OPIS					✓
NGL	8O	Mont Belvieu LDH Propane (OPIS) BALMO Futures	OPIS					✓
NGL	CBB	Conway Normal Butane (OPIS) BALMO Futures	OPIS					✓
NGL	CGB	Conway Natural Gasoline (OPIS) BALMO Futures	OPIS					✓
NGL	CPB	Conway Propane (OPIS) BALMO Futures	OPIS					✓
NGL	HPD	HDPE High Density Polyethylene (PCW) BALMO Futures	OPIS					✓
NGL	LEL	LLDPE Linear Low Density Polyethylene (PCW) BALMO Futures	OPIS					✓
NGL	MBB	Mont Belvieu Ethylene (PCW) BALMO Futures	OPIS					✓
NGL	PPW	PP Polypropylene (PCW) BALMO Futures	OPIS					✓
NGL	R0	Mont Belvieu Natural Gasoline (OPIS) BALMO Futures	OPIS					✓
Refined Products	1L	Gulf Coast ULSD (Platts) Up-Down BALMO Futures	Platts					✓
Refined Products	1M	Gulf Coast Jet (Platts) Up-Down BALMO Futures	Platts					✓
Refined Products	A8B	Group Three Sub-octane Gasoline (Platts) vs. RBOB Gasoline BALMO Futures	Platts					✓
Refined Products	AB6	Group Three ULSD (Platts) vs. NY Harbor ULSD BALMO Futures	Platts					✓

Refined Products	BCR	Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Gasoline BALMO Futures	Platts					✓
Refined Products	GBB	Gulf Coast Uni 87 Gasoline M2 (Platts) vs. RBOB Gasoline BALMO Futures	Platts					✓
Refined Products	GCB	Gulf Coast HSFO (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Futures	Platts					✓
Refined Products	GFC	Gulf Coast HSFO (Platts) Crack Spread BALMO Futures	Platts					✓
Refined Products	GUD	Gulf Coast ULSD (Argus) Up-Down BALMO Futures	Argus					✓
Refined Products	NFC	NY 1% Fuel Oil (Platts) Crack Spread BALMO Futures	Platts					✓
Refined Products	NFG	NY 1% Fuel Oil (Platts) vs. Gulf Coast HSFO (Platts) BALMO Futures	Platts					✓
Refined Products	ULB	NY ULSD (Argus) vs. NY Harbor ULSD BALMO Futures	Argus					✓
Refined Products	VK	New York Harbor 1.0% Fuel Oil (Platts) BALMO Futures	Platts					✓
Refined Products	VZ	Gulf Coast HSFO (Platts) BALMO Futures	Platts					✓
Refined Products	JTB	NY Buckeye Jet Fuel (Platts) vs. NY Harbor ULSD BALMO Futures	Platts					✓

Please refer questions on this subject to:

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