



Special Executive Report

DATE: May 30, 2014

SER#: 7106

SUBJECT: Listing of Additional Energy Options Trading Months and Expanding Strike Price Range on CME Globex within Currently Established Trading Cycle

Effective Sunday, June 8, 2014 for trade date Monday, June 9, 2014, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing of contract months and strike price ranges for two (2) existing energy options contracts on the CME Globex trading platform.

These contracts will also continue to be available for trading on the NYMEX trading floor and for clearing through CME ClearPort with an unchanged listing schedule. The listing schedules can be found on the CME Group website.

The Commodity Futures Trading Commission (CFTC) will be notified of the amended listing schedule and strike price ranges for these contracts during the week of June 16, 2014, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

The expanded CME Globex listing schedules and strike price ranges will be as follows:

| Contract Title | Rule Chapter | Clearing/Globex Code | Current Globex Listing Schedule | New Globex Listing Schedule | Current Strike Listing Rule | New Strike Listing Rule |
|---|--------------|----------------------|---------------------------------|-----------------------------|---|--|
| Henry Hub Natural Gas European Financial Option | 560 | LN/LNE | 24 Months | 36 Months | One hundred strike prices in increments of \$0.01 per MMBtu above and below the at-the-money strike price, for a total of at least 201 strike prices. Strike price boundaries are adjusted according to price movements of underlying futures contract. | One hundred strike prices in increments of \$0.05 per MMBtu above and below the at-the-money strike price, and an additional 40 strike prices in \$0.25 per MMBtu above and below the highest and lowest five increment strikes as described above. Strike price |

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|------------------------------|-----|-------|--|--|---|---|
| | | | | | | boundaries are adjusted according to futures price movements |
| Light Sweet Crude Oil Option | 310 | LO/LO | <p>Nine years forward using the following listing schedule: consecutive months are listed for the current year and the next five years; in addition, the June and December contract months are listed beyond the sixth year. Additional months will be added on an annual basis after the December contract expires, so that an additional June and December contract would be added nine years forward, and the consecutive months in the sixth calendar year will be filled in</p> | 36 Consecutive Months, plus all June and December contracts through nine years | <p>Twenty strike prices in increments of \$0.50 per barrel above and below the at-the-money strike price, and the next 10 strike prices in increments of \$2.50 above the highest and below the lowest existing strike prices for a total of at least 61 strike prices. The at-the-money strike price is nearest to the previous day's close of the underlying futures contract. Strike price boundaries are adjusted according to the futures price movements.</p> | <p>One hundred strike prices in increments of \$0.50 per barrel above and below the at-the-money strike price; and additional twenty strike prices in increments of \$2.50 per barrel above and below the highest and lowest fifty increment as described before; and additional 10 strike prices in increments of \$5.00 per barrel above and below the highest and lowest 250 increment as described before. Strike price boundaries are adjusted according to futures price movements.</p> |

Please refer questions on this subject to: **Energy Research:**