

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 16-404

**Organization:** New York Mercantile Exchange, Inc. ("NYMEX")

**Filing as a:**     **DCM**         **SEF**         **DCO**         **SDR**

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 11/16/16    **Filing Description:** Amendments to Crude Oil, Refined and Freight Option Contracts.

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:**

**New Product**

**Please note only ONE product per Submission.**

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

**Official Name(s) of Product(s) Affected:** See filing.

**Rule Numbers:** See filing.

November 16, 2016

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
 Office of the Secretariat  
 Commodity Futures Trading Commission  
 Three Lafayette Centre  
 1155 21st Street, N.W.  
 Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendments  
 to Crude Oil, Refined and Freight Option Contracts.  
 NYMEX Submission No. 16-404**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying amendments to the rules relating to the Crude Oil, Refined and Freight option contracts (the “Contracts”) effective on Sunday, December 4, 2016 for trade date Monday, December 5, 2016.

The amendments will: (1) amend the strike price listing rules and direct that the information regarding Exchanges strike prices be consolidated and housed in the Strike Price Listing Procedures Table (“Table”) located in NYMEX Rule 300.20 (“Strike Price Listing Procedures”) in NYMEX Chapter 300 (“Options Contracts”); (2) align the CME Globex listing schedule with the trading floor and CME ClearPort (see table below); and (3) provide administrative, non-substantive changes to the Contracts.

Clearing Code	Globex Code	Contract Title	Rulebook Chapter	Current CME Globex Listing Schedule	Amended CME Globex Listing Schedule Effective December 5, 2016
TCW	TCW	Freight Route TC2 (Baltic) Average Price Option	947	1 month	Monthly contracts listed for the current year and the next calendar year. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
TCF	TCI	Freight Route TC5 (Platts) Average Price Option	948	1 month	Monthly contracts listed for the current year and the next calendar year. Monthly contracts for a new calendar year will be added following the

					termination of trading in the December contract of the current year.
TDT	TDT	Freight Route TD3 (Baltic) Average Price Option	949	1 month	Monthly contracts through and including December 2017.
BCO	BCO	3.5% Fuel Oil Barges FOB Rdam (Platts) Crack Spread (1000mt) Average Price Option	253	Current year plus 4 years	Monthly contracts listed for the current year and the next 4 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
CVR	CVR	Chicago Ethanol (Platts) Average Price Option	422	1 month	Monthly contracts listed for 36 consecutive months.
CE1	CE1	Chicago Ethanol (Platts) Calendar Spread Option	420	34 months	Monthly contracts listed for 34 consecutive months.
CE6	CE6	Chicago Ethanol (Platts) Calendar Spread Option	420	7 months	Monthly contracts listed for 7 consecutive months.
CE3	CE3	Chicago Ethanol (Platts) Calendar Spread Option	420	9 months	Monthly contracts listed for 9 consecutive months.
CE2	CE2	Chicago Ethanol (Platts) Calendar Spread Option	420	10 months	Monthly contracts listed for 10 consecutive months.
CPR	CPR	Conway Propane (OPIS) Average Price Option	132	Current year plus 4 years	Monthly contracts listed for the current year and the next 4 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
DAP	DAP	EIA Flat Tax On-Highway Diesel Average Price Option	311	1 month	Monthly contracts listed for 36 consecutive months.
EFB	EFB	European 1% Fuel Oil Barges FOB Rdam (Platts) Average Price Option	782	1 month	Monthly contracts listed for 36 consecutive months.
Q6	AQ6	European 3.5% Fuel Oil Barges FOB Rdam (Platts) Average Price	660A	Current year plus 1 year	Monthly contracts listed for the current year and the next

		Option			calendar year. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
30	A30	European Jet Kerosene Cargoes CIF NWE (Platts) Average Price Option	651A	12 months	Monthly contracts listed for 36 consecutive months.
3U	A3U	European Low Sulphur Gasoil Brent Crack Spread Average Price Option	710A	12 months	Monthly contracts listed for the current year and the next 6 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
GXA	GXA	European Low Sulphur Gasoil Calendar Spread Option	552	1 month	Monthly contracts listed for 34 consecutive months.
GXZ	GXZ	European Low Sulphur Gasoil Calendar Spread Option	552	1 month	Annual contracts listed for 1 year.
GXB	GXB	European Low Sulphur Gasoil Calendar Spread Option	552	1 month	Monthly contracts listed for 2 consecutive months.
GXC	GXC	European Low Sulphur Gasoil Calendar Spread Option	552	1 month	Monthly contracts listed for 1 month.
GXM	GXM	European Low Sulphur Gasoil Calendar Spread Option	552	1 month	Semi-annual contracts listed for 1 year.
NWE	NWE	European Naphtha Cargoes CIF NWE (Platts) Average Price Option	1213	1 month	Monthly contracts listed for 12 consecutive months.
F8	F8	European-Style Low Sulphur Gasoil Option	747	1 month	Monthly contracts listed for the current year and the next 2 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.

7HO	7HO	Gasoline Euro-bob Oxy NWE Barges (Argus) Average Price Option	1238	1 month	Monthly contracts listed for 12 consecutive months.
GCE	GCE	Gasoline Euro-bob Oxy NWE Barges (Argus) Crack Spread Average Price Option	530	36 months	Monthly contracts listed for 36 consecutive months.
FG	AFG	Gulf Coast HSFO (Platts) Average Price Option	604	52 months	Monthly contracts listed for 52 consecutive months.
GVR	GVR	Gulf Coast Jet Fuel (Platts) Average Price Option	424	1 month	Monthly contracts listed for 36 consecutive months.
GUL	GUL	Gulf Coast ULSD (Platts) Average Price Option	535	Current year plus 3 years	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
JA5	JA5	Japan C&F Naphtha (Platts) Average Price Option	1246	1 month	Monthly contracts listed for 24 consecutive months.
F7	AF7	Low Sulphur Gasoil Average Price Option	748	Current year plus 6 years	Monthly contracts listed for the current year and the next 6 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
4J	A4J	Mont Belvieu Ethane (OPIS) Average Price Option	410A	Current year plus 3 years	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
4H	A4H	Mont Belvieu LDH Propane (OPIS) Average Price Option	409A	Current year plus 3 years	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a

					new calendar year will be added following the termination of trading in the December contract of the current year.
4I	A4I	Mont Belvieu Natural Gasoline (OPIS) Average Price Option	405A	Current year plus 3 years	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
4K	A4K	Mont Belvieu Normal Butane (OPIS) Average Price Option	411A	Current year plus 3 years	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
NVP	NVP	NY Ethanol (Platts) Average Price Option	423	1 month	Monthly contracts listed for 36 consecutive months.
AT	ATX	NY Harbor ULSD Average Price Option	321	18 months	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
FA	FAY	NY Harbor ULSD Calendar Spread Option	392	35 months	Monthly contracts listed for 35 consecutive months.
FZ	AFZ	NY Harbor ULSD Calendar Spread Option	392	1 month	Annual contracts listed for 1 year.
FB	FB	NY Harbor ULSD Calendar Spread Option	392	1 month	Monthly contracts listed for 2 consecutive months.
FC	FC	NY Harbor ULSD Calendar Spread Option	392	1 month	Monthly contracts listed for 2 consecutive months.

FM	FM	NY Harbor ULSD Calendar Spread Option	392	1 month	Semi-annual contracts listed for 1 year.
3W	A3W	NY Harbor ULSD Crack Spread Average Price Option	523A	12 months	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
CH	CHY	NY Harbor ULSD Crack Spread Option	350	Current year plus 3 years plus 1 month	Monthly contracts listed for the current year and the next 3 calendar years and 1 additional month. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
LB	LB	NY Harbor ULSD European Financial Option	551	Current year plus 3 years plus 1 month	Monthly contracts listed for the current year and the next 3 calendar years and 1 additional month. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
OH	OH	NY Harbor ULSD Option	320	Current year plus 3 years plus 1 month	Monthly contracts listed for the current year and the next 3 calendar years and 1 additional month. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
ZA	ZAY	RBOB Gasoline Calendar Spread Option	388	1 Month	Monthly contracts listed for 35 consecutive months.
ZB	AZB	RBOB Gasoline Calendar Spread Option	388	1 month	Monthly contracts listed for 10 consecutive months.

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ZC	AZC	RBOB Gasoline Calendar Spread Option	388	1 month	Monthly contracts listed for 9 consecutive months.
ZM	AZM	RBOB Gasoline Calendar Spread Option	388	1 month	Monthly contracts listed for 6 consecutive months.
RA	RA	RBOB Gasoline Average Price Option	386	Current year plus 3 years	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
RBC	RBC	RBOB Gasoline Brent Crack Spread Average Price Option	545	36 months	Monthly contracts listed for 36 consecutive months.
3Y	A3Y	RBOB Gasoline Crack Spread Average Price Option	559A	12 months	Monthly contracts listed for the current year and the next 2 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
RX	RXY	RBOB Gasoline Crack Spread Option	387	12 months	Monthly contracts listed for 12 consecutive months.
RF	ARF	RBOB Gasoline European Financial Option	385	12 months	Monthly contracts listed for 36 consecutive months.
OB	OB	RBOB Gasoline Option	335	12 months	Monthly contracts listed for 36 consecutive months.
RGE	RGE	RBOB Gasoline vs. Euro-bob Oxy NWE Barges (Argus) (350,000 gallons) Average Price Option	626	1 month	Monthly contracts listed for 36 consecutive months.
C5	AC5	Singapore Fuel Oil 180 cst (Platts) Average Price Option	493A	1 month	Monthly contracts listed for the current year and the next 5 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December



					contract of the current year.
8H	A8H	Singapore Fuel Oil 380 cst (Platts) Average Price Option	668A	1 month	Monthly contracts listed for the current year and the next 5 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
SCO	SCO	Singapore Fuel Oil 380cst (Platts) Brent Crack Spread (1000mt) Average Price Option	252	48 months	Monthly contracts listed for 24 consecutive months.
M2	AM2	Singapore Gasoil (Platts) Average Price Option	496A	Current year plus 2 years	Monthly contracts listed for the current year and the next 2 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
N2	AN2	Singapore Jet Kerosene (Platts) Average Price Options	495A	Current year plus 2 years	Monthly contracts listed for the current year and the next 2 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
1N5	1N5	Singapore Mogas 92 Unleaded (Platts) Average Price Option	1245	1 month	Monthly contracts listed for 24 consecutive months.
LO	LO	Light Sweet Crude Oil Option	310	36 Consecutive Months, plus all June and December contracts through nine years	Monthly contracts listed for the current year and the next 5 calendar years and June and December contracts for 3 additional years. Monthly contracts for

					the balance of a new calendar year will be added following the termination of trading in the December contract of the current year.
WA	WAY	WTI Calendar Spread Option	390	60 consecutive months	Monthly contracts listed for 60 consecutive months.
7A	B7A	Crude Oil Financial Calendar Spread Option	397	Monthly contracts listed for 24 consecutive months	Monthly contracts listed for 60 consecutive months.
AO	AAO	WTI Average Price Option	341	1 month	Monthly contracts listed for the current year and the next 8 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
LC	LCE	Light Sweet Crude Oil European Financial Option	550	Current year plus 2 years and June and December contracts for an additional 6 years	Monthly contracts listed for the current year and the next 5 calendar years and June and December contracts for 3 additional years. Monthly contracts for the balance of a new calendar year will be added following the termination of trading in the December contract of the current year.
BZO	BZO	Brent Crude Oil Futures-Style Margin Option	504	Monthly contracts listed for 18 consecutive months	Monthly contracts listed for the current year and the next 7 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
OS	OSX	Brent Crude Oil Option	376	Monthly contracts listed for 18 consecutive months	Monthly contracts listed for the current year and the next 7 calendar years. Monthly contracts for a

					new calendar year will be added following the termination of trading in the December contract of the current year.
BA	BA	Brent Crude Oil Average Price Option	379	Consecutive monthly contracts are listed for 18 months	Monthly contracts listed for the current year and the next 7 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
BV	ABV	WTI-Brent Crude Oil Spread Option	377	Monthlies for 4 years listed yearly	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
BE	BE	Brent Crude Oil European Financial Option	378	Consecutive monthly contracts listed for 6 months	Monthly contracts listed for the current year and the next 7 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
AH	AAH	Dubai Crude Oil (Platts) Average Price Option	516	1 month	Monthly contracts listed for the current year and the next 5 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.
DBP	DBP	Dated Brent (Platts) Average Price Option	1078	1 month	Monthly contracts listed for 36 consecutive months.

WCI	WCI	Canadian Heavy Crude Oil Index (Net Energy) Average Price Option	1151	1 month	Monthly contracts listed for 36 consecutive months.
AA	AA	Brent Calendar Spread Option	394	1 month	Monthly contracts listed for 12 consecutive months.
C01-C31	C01-C31	Short-Term Crude Oil Option	1065	1 daily	Daily contracts listed for the current day and the following four business days within a seven-calendar day period, unless that business day coincides with the expiration of a monthly Crude Oil Option in which case it will not be listed. No short-term option shall be listed if its expiration coincides with an Exchange holiday.
AC	AC	Brent Calendar Spread Option	394	1 month	Monthly contracts listed for 1 month.
AZ	AZ	Brent Calendar Spread Option	394	1 month	Annual contracts listed for 1 year.
7C	7C	Crude Oil Financial Calendar Spread Option	397	1 month	Monthly contracts listed for 1 month.
7Z	7Z	Crude Oil Financial Calendar Spread Option	397	1 month	Monthly contracts listed for 13 consecutive months.
9C	9C	Brent Crude Oil Last Day Financial Calendar Spread Option	398	1 month	Monthly contracts listed for 12 consecutive months.
BQP	BQP	Brent Crude Oil Calendar Spread Quarterly Strip Option	827	1 quarter	Quarterly contracts listed for 4 consecutive quarters.
WC	WC	WTI Calendar Spread Option	390	1 month	Monthly contracts listed for 2 consecutive months.
9D	9D	Brent Crude Oil Last Day Financial Calendar Spread Option	398	1 month	Monthly contracts listed for 1 month.
WZ	AWZ	WTI Calendar Spread Option	390	1 month	Monthly contracts listed for: 1 February; 4 March, June and September cycle, and 4 December
9Y	9Y	Brent Crude Oil Last Day Financial Calendar Spread Option	398	1 month	Annual contracts listed for 1 year.
WCO	WCO	Western Canadian Select (WCS) Crude Oil Option	1212	1 month	Monthly contracts listed for 24 consecutive months.

AB	AB	Brent Calendar Spread Option	394	1 month	Monthly contracts listed for 2 consecutive months.
AM	AM	Brent Calendar Spread Option	394	1 month	Semi-annual contracts listed for 1 year.
BPC	BPC	Brent Crude Oil Calendar Strip Option	826	1 annual	Annual contracts listed for 3 consecutive years.
6F	A6F	Crude Oil Option on Calendar Strip	357	1 month	Annual contracts listed for 5 consecutive years.
7B	7B	Crude Oil Financial Calendar Spread Option	397	1 month	Monthly contracts listed for 2 consecutive months.
7M	7M	Crude Oil Financial Calendar Spread Option	397	1 month	Semi-annual contracts listed for 6 consecutive years.
WB	WB	WTI Calendar Spread Option	390	1 month	Monthly contracts listed for 3 consecutive months.
9B	9B	Brent Crude Oil Last Day Financial Calendar Spread Option	398	1 month	Monthly contracts listed for 2 consecutive months.
WM	AWM	WTI Calendar Spread Option	390	1 month	Monthly contracts listed for 11 consecutive months.
DOA	DOA	DME Oman Crude Oil Average Price Option	131	1 month	Monthly contracts listed for 36 consecutive months
6E	A6E	Crude Oil Option on Quarterly Futures Strip	356	1 month	Quarterly contracts listed for 4 consecutive quarters.
9L	9L	Brent Crude Oil Last Day Financial Calendar Spread Option	398	1 month	Semi-annual contracts listed for year.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“Act” or “CEA”) and identified that the amendments may have some bearing on the following Core Principles:

Availability of General Information: The Exchange will amend the NYMEX Rulebook accordingly on the effective date. The Exchanges will make these amendments publically available on the CME Group website. In addition, the Exchanges will publish a Special Executive Report (“SER”) to advise the marketplace of these amendments. The SER will also be posted on the CME Group website.

Execution of Transactions: The amendments provide that the Contracts will have aligned listing schedules for CME Globex electronic trading platform, the trading floor and CME ClearPort.

Daily Publication of Trading Information: The Exchange will continue to publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments to the Contracts complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A - Strike Price Listing Procedures Table ("Table") located  
In NYMEX Chapter 300 ("Options Contracts")  
(attached under separate cover)  
Appendix B – NYMEX Rulebook Chapter Amendments  
(blackline format) (attached under separate cover)

**Appendix A**

**Strike Price Listing Procedures Table (“Table”) located in NYMEX Chapter 300  
 (“Options Contracts”)**

(attached under separate cover)

**Appendix B**

**NYMEX Rulebook Chapter Amendments**

(blackline format)

(attached under separate cover)