



Special Executive Report

DATE: April 24, 2018

SER#: 8136

SUBJECT: Amendment to the Strike Price Listing Rule for the Brent Crude Oil Last Day Financial Calendar Spread Option – 1 Month Contract

Effective Sunday, May 20, 2018 for trade date Monday, May 21, 2018, New York Mercantile Exchange, Inc. ("NYMEX") or "Exchange") will amend the strike price listing rule for the Brent Crude Oil Last Day Financial Calendar Spread Option – 1 Month contract (the "Contract") (Rulebook Chapter: 398; Commodity Code: 9C) as noted below. Concurrently, the Exchange will amend the Strike Price Listing Procedures and Exercise Procedures Table located in Chapter 300 ("Options Contracts") to reflect the aforementioned amendment.

The Contract is listed for trading on CME Globex and for submission for clearing via CME ClearPort.

Contract Title	Rulebook Chapter	Commodity Code	Current Strike Price Listing Rule	Strike Price Listing Rule as of May 21, 2018
Brent Crude Oil Last Day Financial Calendar Spread Option – 1 Month	398	9C	Dynamic strikes only at \$0.05 per barrel strike price increment	Minimum 20 strikes at \$0.05 per barrel strike price increments above and below the at-the-money strike, then strikes at \$0.25 per barrel strike price increment above and below the highest and lowest \$0.05 per barrel increment strikes, then 4 strikes at \$0.50 per barrel strike increments above and below the highest and lowest \$0.25 per barrel increment strikes plus dynamic strikes at \$0.05 per barrel strike increments for the nearest 36 months. Dynamic strikes only for months 37+ at \$0.05 per barrel strike price

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendment during the week of May 28, 2018 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

Jeff White
Joann Arena

jeff.white@cmegroup.com
joann.arena@cmegroup.com

(212) 299-2325
(212) 299-2356