



Special Executive Report

DATE: June 13, 2018

SER#: 8147R

SUBJECT: Amendments to the CME Globex Matching Algorithm for the Gold Option and Gold Weekly Option Contracts

By way of reminder, effective Sunday, July 1, 2018 for trade date Monday, July 2, 2018, and pending all relevant CFTC regulatory review periods, Commodity Exchange, Inc. ("COMEX" or "Exchange") will amend the CME Globex matching algorithm for the Gold Option (Commodity Code: OG; Rulebook Chapter: 115) and Gold Weekly Option (Commodity Code: OG1-OG5; Rulebook Chapter: 1008) contracts (the "Contracts") as set forth below:

Contract Title	Rulebook Chapter	Commodity Code	Current CME Globex Matching Algorithm	CME Globex Matching Algorithm as of Trade Date July 2, 2018
Gold Option	115	OG	FIFO	FIFO with LMM
Gold Weekly Option	1008	OG1-OG5	FIFO	FIFO with LMM

The amendments to include LMM allocation to the matching algorithm are intended to increase liquidity and promote more robust markets in the Gold Option and Gold Weekly Option contracts.

All spread implications for the Contracts will be disabled and all Good 'Till Cancel ("GTC") and Good 'Till Date ("GTD") orders will be cancelled as of the close of business on Friday, June 29, 2018. Market participants wishing to maintain these orders will be required to resubmit such orders beginning on Sunday, July 1, 2018 for trade date Monday, July 2, 2018.

Please refer questions on this subject to:

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