



Special Executive Report

DATE: May 30, 2014

SER#: 7104

SUBJECT: Listing of Additional Trading Months and Expanding Strike Price Range on CME Globex within Currently Established Trading Cycle for the Brent Crude Oil Option Contract

Effective Sunday, June 1, 2014 for trade date Monday, June 2, 2014, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing of contract months and strike price range for one (1) existing energy option contract on the CME Globex trading platform.

This contract will also continue to be available for trading on the NYMEX trading floor and for clearing through CME ClearPort with an unchanged listing schedule which is up to 72 consecutive months on an annual basis (balance of current year plus five full years) and then June and December contracts for three additional years.

The Commodity Futures Trading Commission (CFTC) will be notified of the amended listing schedule and strike price range for this contract during the week of June 9, 2014 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations. The expanded CME Globex listing schedule and strike price range 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
Brent Crude Oil Option	376	OS/OSX	18 months	36 months	Ten strike prices in increments of \$0.50 per barrel per above and below the at-the-money strike price. Strike price boundaries are adjusted according to futures price movements.	One hundred strike prices in \$0.50 per barrel increments above and below the at-the-money strike price, and the next twenty strike prices in \$2.50 per barrel increments above the highest and below the lowest existing strike prices, and an additional 10 strike prices in \$5.00 per barrel increments above the highest and below the lowest existing strike prices.

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

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