

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-171

Date: April 30, 2018

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, May 20, for trade date Monday, May 21, the New York Mercantile Exchange, Inc. (NYMEX) will amend the strike price listing for Brent Crude Oil Last Day Financial Calendar Spread Option - 1 Month (9C) on CME Globex, and for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Strike Rule	New Strike Rule (as 5/21)
9C / 9C	Brent Crude Oil Last Day Financial Calendar Spread Option - 1 Month	Dynamic strikes only at \$0.05 per barrel strike increment.	Minimum 20 strikes at \$0.05 per barrel strike increment above and below the at-the-money strike then 10 strikes at \$0.25 per barrel strike increment above and below the highest and lowest \$0.05 per barrel increment strikes then 4 strikes at \$0.50 per barrel strike increment above and below the highest and lowest \$0.25 per barrel increment strikes plus dynamic strikes at \$0.05 per barrel strike increment for the nearest 36 months. Dynamic strikes only for months 37+ at \$0.05 per barrel strike increment.

Information Contacts		
General Information	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing