



Special Executive Report

DATE: **October 9, 2018**

SER#: **8241**

**SUBJECT: Amendments to the CME Globex Matching Algorithm for Three (3)
Energy Options Contracts**

Effective Sunday, November 4, 2018 for trade date Monday, November 5, 2018, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange ("NYMEX" or "Exchange") will amend the CME Globex matching algorithm for three (3) energy options 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 November 5, 2018
Short-Term Crude Oil Option	1065	C01 – C31	K	FIFO
Short-Term Natural Gas Option	1066	U01 – U31	K	FIFO
Brent Crude Oil Weekly Option	1007	BW1 – BW5	K	FIFO

The allocation of the FIFO matching algorithm on CME Globex is intended align the aforementioned contracts with existing listed energy options and to increase liquidity and promote greater robust markets in the energy options 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, November 2, 2018. Market participants wishing to maintain these orders will be required to resubmit such orders beginning on Sunday, November 4, 2018 for trade date Monday, November 5, 2018.

The Contracts are listed for trading on CME Globex and for submission for clearing via CME ClearPort.

Please refer questions on this subject to:

Elizabeth Hui
Jeff White

elizabeth.hui@cmegroup.com
jeff.white@cmegroup.com

+1 212 299 2623
+1 212 299 2325