



Special Executive Report

DATE: September 26, 2019

SER#: 8453

SUBJECT: Expansion of the Listing Schedule and the Strike Price Listing Schedule of the U.S. Midwest Hot-Rolled Coil Steel (CRU) Index Average Price Option Contract

Effective Sunday, October 13, 2019 for trade date Monday, October 14, 2019, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will expand the listing schedule of the U.S. Midwest Hot-Rolled Coil Steel (CRU) Index Average Price Option (Rulebook Chapter: 1095; Commodity Code: HRO) contract (the "Contract") for trading on the CME Globex electronic trading platform and for submission of clearing via CME ClearPort as more specifically described in the table below.

Product Title	Commodity Code	Rulebook Chapter	Current Contract Month Listing Schedule	Expanded Contract Month Listing Schedule as of trade date October 14, 2019
U.S. Midwest Hot-Rolled Coil Steel (CRU) Index Average Price Option	HRO	1095	Monthly contracts listed for 24 consecutive months. A new contract month is listed the business day following the nearest expiry	Monthly contracts listed for the current year and the next 3 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the December contract of the current year.

Also effective on trade date Monday, October 14, 2019, the Exchange will amend the NYMEX Rule 300.20. ("Strike Price Listing and Exercise Procedures") table to expand the strike price listing schedule of the Contract as more specifically described in the table below.

Product Title	Commodity Code	Rulebook Chapter	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule as of trade date October 14, 2019
U.S. Midwest Hot-Rolled Coil Steel (CRU) Index Average Price Option	HRO	1095	Minimum 3 strikes at \$5.00 per ton strike increment above and below the at-the-money strike. Dynamic strikes at \$5.00 per ton strike increment above and below the highest and lowest pre-listed strikes.	Minimum 30 strikes at \$5.00 per ton strike increment above and below the at-the-money strike for the first twenty-four listed contract months. Dynamic strikes at \$5.00 per ton strike increment above and below the highest and lowest pre-listed strikes. For months 24+, dynamic strikes at \$5.00 per ton strike increment.

The Commodity Futures Trading Commission ("CFTC") will be notified of the expansion of the strike price listing schedule of the Contract during the week of October 21, 2019 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

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