



Special Executive Report

DATE: May 27, 2020

SER#: 8606

SUBJECT: **Amendment to the Listing Cycle of Calendar and Intercommodity Spreads of the Nikkei/USD Futures and Nikkei/Yen Futures Contracts**

Effective Thursday, June 11, 2020 for trade date Friday, June 12, 2020, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend the listing schedule of calendar and intercommodity spreads of the Nikkei/USD Futures (CME Globex Code NKD, CME Rulebook 352) and the Nikkei/Yen Futures (CME Globex Code NIY, CME Rulebook 352B) (the "Contracts") to include two (2) quarterly spread contracts for trading on the CME Globex electronic trading platform as more specifically described in the table below.

At the same time, the Exchange will amend the listing cycle of the intercommodity spreads (ICS) of the Contracts from four (4) quarterly spread contracts to two (2) quarterly spread contracts. The currently listed intercommodity spread contracts will remain in place until they expire. Additional intercommodity quarterly spread contracts will be listed for trading on Thursday, December 10, 2020 for trade date Friday, December 11, 2020 which is after the December 2020 contract month expires, specifically on December 10, 2020. From that point forward, the Exchange will avail two (2) quarterly spread contract months for trading on CME Globex.

Contract Title	Underlying Contract CME Globex Code	Current Listing Schedule	Amended Listing Schedule	Amended Listing Schedule in CME Globex Instrument Code
Nikkei/Yen Future Calendar Spread	NIY	One (1) nearest Quarterly month and one (1) nearest serial month	Two (2) nearest Quarterly months and one (1) nearest serial month	NIYN0-NIYQ0 NIYU0-NIYZ0 NIYZ0-NIYH1
Nikkei/USD Future Calendar Spread	NKD	One (1) nearest Quarterly month	Two (2) nearest Quarterly months	NKDU0-NKDZ0 NKDZ0-NKDH1
Intercommodity Spread	NKD-NIY	Four (4) nearest quarterly months	Two (2) nearest Quarterly months	NKDxx:NIYxx

Please refer questions on this subject to:

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