

## Special Executive Report

DATE: September 5, 2017

SER#: 7985

SUBJECT: Amendments to the Strike Price Increment for the Daily Crude Option

Contract

Effective Sunday October 1, 2017, for trade date Monday, October 2, 2017, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will amend the strike price increment for the Daily Crude Option contract (the "Contract") (Rulebook Chapter 833; Commodity Code: CD) as noted below. Concurrently, the Exchange will amend the Strike Price Listing Procedures and Exercise Procedures Table located in Chapter 300 ("Options Contracts") to reflect the aforementioned amendments.

The Contract is listed for trading on CME Globex and for submission for clearing via CME ClearPort.

Contract Title	Commodity Code/Globex Code	Rulebook Chapter	Current Strike Price Listing Rule	Strike Price Listing Rule effective as of October 2, 2017
Daily Crude Oil Option	CD/ICD	833	Minimum 20 strikes at \$0.50 per barrel strike increment above and below the at-the-money strike plus dynamic strikes at \$0.50 per barrel strike increment.	Minimum 40 strikes at \$0.25 per barrel strike increment above and below the at-themoney strike plus dynamic strikes at \$0.25 per barrel strike increment.

The Commodity Futures Trading Commission ("CFTC") will be notified of these amendments during the week of October 9, 2017 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.