

TO: Clearing Member Firms; Back Office Managers  
FROM: CME Clearing  
ADVISORY #: 17-286  
Date: July 24, 2017  
SUBJECT: **Change of underlying product for NYMEX WCI options**

Please be advised that effective Sunday, August 6, 2017 for trade date Monday, August 7, 2017, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX) will amend the **name, the underlying future, and the SPAN combined commodity code** for Canadian Heavy Crude Oil Index (Net Energy) Average Price Options.

The product code for these options is not changing, and will remain, both in clearing and on Globex, at its current value of **WCI**.

The product name is changing as follows:

Current name: **Canadian Crude Oil Index (Net Energy) Average Price Options**  
New name: **Western Canadian Select Oil (Net Energy) Monthly Index Average Price Options**

The underlying futures product is changing as follows:

Current underlying: **WCC – Canadian Heavy Crude Oil Index (Net Energy) Futures**  
New underlying: **WCW – Western Canadian Select Oil (Net Energy) Monthly Index Futures**

Because the underlying future is changing, the SPAN combined commodity code of the options is also changing, so that it matches the combined commodity of the new underlying future:

Current SPAN combined commodity code: **NY-WCC**  
New SPAN combined commodity code: **NY-WCW**

For further information about this change, please see CME Group Special Executive Report SER-7955, published July 21, 2017, at:  
<http://www.cmegroup.com/notices/ser/2017/07/SER-7955.pdf>

The change is already reflected in CME's New Release testing environment.

For further information or assistance, please contact CME Clearing at 312-207-2525.