


**CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-340

Date: September 5, 2017

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, October 1, 2017, for trade date Monday, October 2, 2017, the New York Mercantile Exchange, Inc. (NYMEX) will reduce the STRIKE PRICE INCREMENT and expand the STRIKE LISTING for Daily Crude Oil Option (Clearing/Globex Code: CD/ICD) as listed below.

Code Clearing / Globex	Title	Current Strike Listing	New Strike Listing (as of 10/2/2017)
CD / ICD	Daily Crude Oil Option	Minimum <b>20</b> strikes at <b>\$0.50</b> per barrel strike increment above and below the at-the-money strike plus dynamic strikes at \$0.50 per barrel strike increment.	Minimum <b>40</b> strikes at <b>\$0.25</b> per barrel strike increment above and below the at-the-money strike plus dynamic strikes at \$0.25 per barrel strike increment.

Information Contacts		
<b>General Information</b>	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing