



## Advisory Notice

Clearing House

13-200

TO: Clearing Member Firms  
Bookkeeping Software Providers  
ISVs

FROM: CME Clearing

SUBJECT: Strike Interval Change for Henry Hub Natural Gas European Option

DATE: April 26, 2013

### Strike Interval Change

Effective Sunday, May 12, 2013 for trade date Monday, May 13, 2013, the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will amend the strike price interval for Henry Hub Natural Gas European Option (Clearing Code LN/Globex Code LNE). Specifically, the strike price interval will increase from the current 0.01 for pre-listed strike prices to 0.05 on CME Globex, the NYMEX Trading Floor and for submission for clearing on CME ClearPort. Dynamic strike price creation at 0.01 intervals is still available on the NYMEX Trading Floor and for submission for clearing on CME ClearPort.

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<b>Globex Information</b>	Global Command Center	(312) 456-2391
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
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Regards,  
CME Clearing