

CME Group | Advisory Notice

13-500

TO: Clearing Member Firms; Bookkeeping Software Providers, ISVs

FROM: CME Clearing

SUBJECT: Trading Tick Size Reduction for 16 CASIO Power Futures

DATE: Monday, October 28, 2013

Effective Sunday, November 10, 2013 for trade date Monday, November 11, 2013, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will amend the minimum price increment for the CAISO Power products listed below. The minimum Tick (**Trading Tick**) is changing from 0.05 to 0.01.

Code Clearing / Globex	Title	Current Tick Rule	New Tick Rule (as of 11/11/13)
3Z / 3ZW	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	0.05	0.01
2F / 2FW	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	0.05	0.01
4X / 4XW	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	0.05	0.01
1Y / 1Y	CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	0.05	0.01
9Z / DAZ	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	0.05	0.01
2H / DHA	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	0.05	0.01
9X / E9X	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	0.05	0.01
1Z / 1ZA	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	0.05	0.01
2Z / 2ZW	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	0.05	0.01
2J / 2JW	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	0.05	0.01
3X / 3XW	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	0.05	0.01
2D / 2D	CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	0.05	0.01
4Z / C4Z	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	0.05	0.01
2K / B2K	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	0.05	0.01

5X / DAX	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	0.05	0.01
2E / C2E	CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	0.05	0.01

Information Contacts		
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	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(312) 456-2391
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing