

TO: Clearing Member Firms
Back Office Managers
Service Providers

FROM: CME Clearing

ADVISORY #: 16-443

DATE: October 24, 2016

SUBJECT: **New FIXML Option FPRF Instrument-Level Contract Dates Coming October 28, 2016**

Beginning with the files available in the late afternoon of Friday, October 28, 2016 for business date Monday, October 31, 2016, CME Group FIXML Product Reference Files for options will contain contract-specific Last Trade Dates and Settlement Dates that may be equal to or earlier than the series-level dates already provided. Existing message-level series dates will not change.

This change is being made to reduce overall file sizes by removing contracts at strike prices that have never traded. When an option that has not traded throughout its listing period reaches its contract-specific settlement date, it will be removed from CME Group systems, ahead of other active contracts.

An example of the newly added block appears highlighted on the following page. The series-level Settlement Date ("MatDt") is highlighted in yellow, and the dates that could possibly be made earlier, are highlighted in green.

Note that this block has been added ONLY to option FPRF files. Files with the new blocks are available now. If you process option FPRF files, and wish to process a sample New Release file, please contact us, and we will provide that data to you.

For questions or further information please contact CME Clearing Services (CCS) at 312-207-2525 or ccs@cmegroup.com.

Sample Option FIXML Product Reference File

```
<DerivSecList RptID="947" BizDt="2016-10-21">
  <Undly ID="NG" Src="H" MMY="201611" SecTyp="FUT" Exch="NYMEX">
    <UndAID AltID="NG 201611" AltIDSrc="H"/>
    <UndAID AltID="126526" AltIDSrc="103"/>
    <UndAID AltID="NGX6" AltIDSrc="101"/>
    <UndAID AltID="NG 201611" AltIDSrc="100"/>
  </Undly>
</DerivSecDef>
<DerivInstrmt Sym="ON" ID="ON" Desc="NATURAL GAS OPTIONS" SecTyp="OOF" Src="H" MMY="201611" MatDt="2016-10-26" Mult="10000" Exch="NYMEX" UOM="MMBtu" UOMQty="10000" PxUOM="MMBtu" PxUOMQty="1" SettlMeth="P" ExerStyle="1" ListMeth="0" ValMeth="EQTY" ProdCmplx="ENRGY" Status="1" FlexProdElig="N" AsgnMeth="P" MinPxIncr="1" PxQteCcy="USD">
  <Evt EventTyp="5" Dt="2008-12-29"/>
  <Evt EventTyp="7" Dt="2016-10-26"/>
  </DerivInstrmt>
  <Attrb Typ="27" Val="N"/>
  <Attrb Typ="25" Val="1"/>
  <Attrb Typ="26" Val="1"/>
  <Attrb Typ="29" Val="Y"/>
  <Attrb Typ="24" Val="0"/>
  <Attrb Typ="24" Val="3"/>
  <Attrb Typ="24" Val="2"/>
  <Attrb Typ="24" Val="11"/>
  <Attrb Typ="24" Val="22"/>
  <Attrb Typ="24" Val="1"/>
  <Attrb Typ="37" Val="Y"/>
  <Attrb Typ="127" Val="AME"/>
  <Attrb Typ="128" Val="American"/>
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    <SecTrdgRules>
      <BaseTrdgRules>
        <TickRules StartTickPxRng="0.001" EndTickPxRng="1" TickIncr="0.001" TickRuleTyp="1"/>
        <TickRules StartTickPxRng="-0.0000001" EndTickPxRng="1000" TickIncr="0.001" TickRuleTyp="0"/>
      </BaseTrdgRules>
    </SecTrdgRules>
  </MktSegGrp>
</DerivSecDef>
<RelSym>
  <Instrmt Desc="ON OPT 201611" CFI="OCAEPS" MatDt="2016-10-21" StrkPx="8.55" PutCall="1" FlexInd="N" PxDelta="0">
    <AID AltID="ON 201611 C 8.55 201611" AltIDSrc="H"/>
    <AID AltID="160517" AltIDSrc="103"/>
    <AID AltID="ONX6 C8550" AltIDSrc="101"/>
    <AID AltID="ON 201611 C 0008550 201611" AltIDSrc="100"/>
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  </Instrmt>
</RelSym>
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  <Instrmt Desc="ON OPT 201611" CFI="OPAEPS" MatDt="2016-10-26" StrkPx="8.55" PutCall="0" FlexInd="N" PxDelta="-1">
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    <AID AltID="348526" AltIDSrc="103"/>
    <AID AltID="ONX6 P8550" AltIDSrc="101"/>
    <AID AltID="ON 201611 P 0008550 201611" AltIDSrc="100"/>
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  </Instrmt>
</RelSym>
<RelSym>
  <Instrmt Desc="ON OPT 201611" CFI="OCAEPS" MatDt="2016-10-26" StrkPx="8.5" PutCall="1" FlexInd="N" PxDelta="0">
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    <AID AltID="266407" AltIDSrc="103"/>
    <AID AltID="ONX6 C8500" AltIDSrc="101"/>
    <AID AltID="ON 201611 C 0008500 201611" AltIDSrc="100"/>
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</RelSym>
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