

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-470

Date: November 4, 2016

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

Effective Sunday, November 13, 2016 for trade date Monday, November 14, 2016, the New York Mercantile Exchange Inc. ("NYMEX" or "EXCHANGE") will align the CME Globex strike price listing rules for all NYMEX and COMEX Metals Options, NYMEX Natural Gas and Coal Options with CME ClearPort and the NYMEX Trading Floor.

Use this link to the NYMEX/COMEX Rulebook chapter 300.200 table to view all COMEX Metals Options, NYMEX Metals, NYMEX Natural Gas and Coal Options strike price listing procedures: www.cmegroup.com/trading/files/strike-price/strike-price-listing-procedures-table.xlsx

At the same time any existing strike prices outside of the above listing procedures (Chapter 300.200) **without open interest** will be removed on Friday November 11, 2016. Customers will continue to have the ability to add the strikes on demand via dynamic strike listings on CME ClearPort or UDI on CME Globex venues.

The Product FIXML referential file (FPRF) and SPAN file size may get reduced as compared to current due to above removal of option strikes.

| Information Contacts | | |
|------------------------------|-----------------------|----------------|
| General Information | Products & Services | (312) 930-1000 |
| | Clearing House | (312) 207-2525 |
| Globex Information | Global Command Center | (800) 438-8616 |
| 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