

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 16-482

Date: November 14, 2016

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

Effective Sunday, November 20, 2016 for trade date Monday, November 21, 2016, the New York Mercantile Exchange Inc. ("NYMEX" or "EXCHANGE") will align the CME Globex strike price listing rules for all Electricity and Emissions Options with CME ClearPort and the NYMEX Trading Floor.

Use this link to the NYMEX Rulebook chapter 300.200 table to view all Emissions Options strike price listing procedures: [www.cmegroup.com/trading/files/strike-price/strike-price-listing-procedures-table.xlsx](http://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 18, 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 removal of above 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