



TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-340

Date: September 5, 2017

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

Effective Sunday, October 1, 2017, for trade date Monday, October 2, 2017, the New York Mercantile Exchange, Inc. (NYMEX) will reduce the STRIKE PRICE INCREMENT and expand the STRIKE LISTING for Daily Crude Oil Option (Clearing/Globex Code: CD/ICD) as listed below.

Code Clearing / Globex	Title	Current Strike Listing	New Strike Listing (as of 10/2/2017)
CD / ICD	Daily Crude Oil Option	Minimum 20 strikes at \$0.50 per barrel strike increment above and below the at-the-money strike plus dynamic strikes at \$0.50 per barrel strike increment.	Minimum 40 strikes at \$0.25 per barrel strike increment above and below the at-the-money strike plus dynamic strikes at \$0.25 per barrel strike increment.

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