

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-220

Date: July 9, 2019

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

Effective Sunday, July 28 for trade date Monday, July 29, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will expand the listing of contract months for the products listed below on CME Globex and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 7/29)
LM1 / LM1	Crude Oil Mid-Curve Option 1 Year	Monthly contracts listed for the nearest June and December contract months with underlying contracts 12 months into the future.	Monthly contracts listed for the 2 nearest June and 2 nearest December contract months. The underlying for each contract month is 12 months into the future.
LM2 / LM2	Crude Oil Mid-Curve Option 2 Year	Monthly contracts listed for the nearest June and December contract months with underlying contracts 24 months into the future.	Monthly contracts listed for the 2 nearest June and 2 nearest December contract months. The underlying for each contract month is 24 months into the future.
LM3 / LM3	Crude Oil Mid-Curve Option 3 Year	Monthly contracts listed for the nearest June and December contract months with underlying contracts 36 months into the future.	Monthly contracts listed for the 2 nearest June and 2 nearest December contract months. The underlying for each contract month is 36 months into the future.

LM4 / LM4	Crude Oil Mid-Curve Option 4 Year	Monthly contracts listed for the nearest June and December contract months with underlying contracts 48 months into the future.	Monthly contracts listed for the 2 nearest June and 2 nearest December contract months. The underlying for each contract month is 48 months into the future.
LM5 / LM5	Crude Oil Mid-Curve Option 5 Year	Monthly contracts listed for the nearest June and December contract months with underlying contracts 60 months into the future.	Monthly contracts listed for the 2 nearest June and 2 nearest December contract months. The underlying for each contract month is 60 months into the future.

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