


**CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-388

Date: November 20, 2019

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

Effective Sunday, December 15, for trade date Monday, December 16, the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will reduce the dynamic strike interval for the Henry Hub Natural Gas Financial Calendar Spread Options listed below. Specifically, the dynamic strike interval will reduce from the current 0.05 to 0.01 on CME Globex and for submission for clearing on CME ClearPort. The pre-listed strike intervals remain 0.05.

Code Clearing / Globex	Title	Current Dynamic Strike Interval	New Dynamic Strike Interval (as of 12/16)
G10 / G10	Henry Hub Natural Gas Financial Calendar Spread Option - 4 Month	0.05	0.01
G3 / G3B	Henry Hub Natural Gas Financial Calendar Spread Option - 3 Month	0.05	0.01
G4 / G4X	Henry Hub Natural Gas Financial Calendar Spread Option - 1 Month	0.05	0.01

Information Contacts		
<b>General Information</b>	Products & Services	(312) 930-1000
<b>Clearing Operations</b>	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing