



CME CLEARING ADVISORY NOTICE

11-99

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

SUBJECT: **Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs – Effective March 22nd and March 29th, 2011**

DATE: March 21, 2011

Effective with the termination of the April Natural Gas Futures contract month on trade date March 29, 2011 for **KD**, and effective with the termination of the April Crude Oil Futures contract month on trade date March 22, 2011 for **CD**, the underlying futures contract month on which the daily option contracts settle will be as follows:

- On the termination day of the first nearby underlying futures contract month, the option shall settle against the second (and not the first, as is currently the case) nearby underlying futures contract month. The CD 20110322 contract will have the CL 201105 future as the underlying contract. The KD 20110329 will have the NG 201105 future as the underlying contract.
- With the exception of the termination day of the first nearby underlying futures contract month, on all other business days, the option shall continue to settle against the first nearby underlying futures contract month.

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-8213
	Clearing House	(312) 207-2525
Globex Information	Globex Control Center	(312) 456-2391
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470