



Advisory Notice

Clearing House

13-199

TO: Clearing Member Firms
Bookkeeping Software Providers
ISVs

FROM: CME Clearing

SUBJECT: Strike Price Removal for Henry Hub Natural Gas European Financial Option

DATE: April 29, 2013

Strike Price Removal

Effective Sunday, May 12, 2013, for trade date Monday, May 13, 2013, the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will remove strike prices for Henry Hub Natural Gas European Financial Option (Clearing Code LN/Globex Code LNE). Specifically, NYMEX is removing 0.01 strike prices with no open interest that have never traded from CME Globex, the NYMEX Trading Floor and from CME ClearPort. Market participants can still dynamically create 0.01 strike prices on the NYMEX Trading Floor and on deals submitted for clearing on CME ClearPort.

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General Information	Products & Services	(312) 930-8213
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Globex Information	Global Command 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

Regards,
CME Clearing