

14-110

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: March 17, 2014

SUBJECT: Trade by Day Functionality for HBI

Beginning March 16, 2014 for trade date March 17, 2014, the HBI (Henry Hub Combo Futures) listed on Globex will be modified to have the trade-by-day functionality similar to NN (Henry Hub Natural Gas Last Day Financial Futures). This functionality calculates the cleared quantity by multiplying the number of contracts entered by the number of days in the contract month.

- For a January contract, entering a Quantity of 1 will result in 31 cleared contracts.
- For a February contract, entering a Quantity of 1 will result 28 (or 29) cleared contracts.
- For April, 30 contracts, etc.

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
General Information	Products & Services	(312) 930-8213
	Clearing House	(312) 207-2525
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