CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 14-444

DATE: Wednesday, November 19, 2014

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

Effective Sunday, November 23, 2014 for trade date Monday, November 24, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange (EXCHANGE) will modify the strike listing rule for the Daily Natural Gas Option listed on CME Globex, Open Outcry and available for submission for clearing on CME ClearPort.

Contract name	Clearing/Globex code	Current strike listing	Proposed strike listing
Daily Natural Gas Option	KD/KDB	20 strike prices above and below the at-the-money strike prices in increments of $ 0.001	Twenty strike prices above and below the at-the-money strike price in increments of $0.025 per MMBtu in addition to the existing dynamic strike generation in increments of $0.001 per MMBtu .

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(800) 331-3332
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