



Advisory Notice

Clearing House

11-412

TO: Clearing Member Firms

FROM: CME Clearing

DATE: November 14, 2011

RE: **New Spread Option Inquiry Screen Enhancement to POSITIONS Application**

Please be advised that a new Spread Option Inquiry Screen has been added to the Positions Application effective on Monday, November 14, 2011. The Spread Option Inquiry Screen will assist our Clearing Firms with Crack Spread and Calendar Spread Options on the expiration date of these types of options. The following are the major points of information that is available on the new Spread Option Inquiry Screen:

- Displays the In The Money/Out Of The Money status of each option series;
- Displays the underlying Futures Product;
- Displays the legs of the Futures Spread with pricing which will result from the exercise or assignment of the option.

The new Spread Option Inquiry Screen is located in the Option Instruction tab in the Positions Application. NOTE: The Spread Option Inquiry Screen replaced the former NYMEX Spread Option Forecast Report.

If you have questions, please contact Joe Fata at 212-299-2165, joe.fata@cmegroup.com, Mel Garcia at 212-299-2144, melvin.garcia@cmegroup.com or Tony Di Benedetto at 212-299-2152, Anthony.dibenedetto@cmegroup.com.