

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-246

Date: August 1, 2019

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

Minimum Price Increment Change

Effective Sunday, 25 August 2019, for trade date Monday, 26 August 2019, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME) and the Board of Trade of the City of Chicago, Inc. (CBOT) will amend minimum price increments for certain Total Return Index Futures to accommodate full-price submission of EFRP transactions on CME Clear Port, as follows:

Please note that there are no changes to the DPL (Decimal Price Locator) in SPAN or any other clearing files.

Code Clearing / Globex	Title	Current Tick Rule	New Tick Rule (as of 26 th Aug, 2019)
TRI	S&P 500 Total Return Index	0.25	0.05
N1R	Nasdaq-100 Total Return Index	1.00	0.10
R1R	Russell 1000 Total Return Index	1.00	0.10
R2R	Russell 2000 Total Return Index	1.00	0.10
DTR	Dow Jones Industrial Average Total Return Index	5.00	0.50

Information Contacts		
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	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing