CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: November 29, 2022

ADVISORY #: 22-451

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

Effective Sunday, January 22, 2023 for trade date Monday, January 23, 2023, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will amend the Settle Deck and SPANP STLMT DPL for Euro FX Futures.

Code Clearing / Globex	Title	Current SPANP STLMT DPL	New SPANP STLMT DPL
EC / 6E	Euro FX Futures	5	6

Actual Price	Current Settle Deck and SPAN Price Format	New Settle Deck and SPAN Price Format
0.98625, 0.98875	0098625, 0098875	0986250, 0988750

No price format or DPL change for E-mini Euro FX Futures (code E7), Micro Euro FX Futures (code M6E) and Options on Euro FX Futures (code EUU).

Information Contacts		
General Information	Products & Services	(312) 930-1000
Operations Information	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