

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: January 11, 2023

ADVISORY #: 23-009

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

Effective Sunday, February 5, 2023, for trade date Monday, February 6, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc., Commodity Exchange, Inc., the Board of Trade of the City of Chicago, Inc., and the Chicago Mercantile Exchange, Inc. (respectively NYMEX, COMEX, CBOT, and CME, or Exchanges) will amend the strike listing rules for the Event Contracts listed below on CME Globex.

Globex/ Clearing Code	Contract Title	(Current) Strike Price Listing Rule	(New) Strike Price Listing Rule (as of 2/6/2023)
ECES	Event Contracts on E- mini Standard and Poor's 500 Stock Price Index Futures	2 strikes at \$25.00 strike increment above and below the at-the-money strike then 4 strikes at \$50.00 strike increment above and below the highest and lowest \$25.00 increment strike.	5 strikes in \$10.00 increments above and below the at-the- money strike, then 1 strike at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 1 strike at \$50.00 increment above and below the highest and lowest \$25.00 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.</i>
ECNQ	Event Contracts on E- mini Nasdaq- 100 Index Futures	1 strike at \$100.00 strike increment above and below the at-the-money strike then 3 strikes at \$250.00 strike increment above and below the highest and lowest \$100.00 increment strike.	5 strikes in \$50.00 increments above and below the at-the- money strike, then 1 strike at \$100.00 increment above and below the highest and lowest \$50.00 increment strike, then 1 strike at \$250.00 increment above and below the highest and lowest \$100.00 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$50.00 increments.</i>

ECRTY	Event Contracts on E-mini Russell 2000 Index Futures	1 strike at \$10.00 strike increment above and below the at-the-money strike then 3 strikes at \$25.00 strike increment above and below the highest and lowest \$10.00 increment strike.	5 strikes in \$10.00 increments above and below the at-the-money strike, then 1 strike at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 1 strike at \$50.00 increment above and below the highest and lowest \$25.00 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.</i>
EC6E	Event Contracts on Euro/U.S. Dollar (EUR/USD) Futures	4 strikes at \$0.0025 a strike increment above and below the at-the-money strike then 3 strikes at \$0.0050 strike increment above and below the highest and lowest \$0.0025 increment strike.	Unchanged
ECYM	Event Contracts on E-mini Dow Jones Industrial Average Index Futures	1 strike at \$250.00 strike increment above and below the at-the-money strike then 3 strikes at \$500.00 strike increment above and below the highest and lowest \$250.00 increment strike.	5 strikes in \$100.00 increments above and below the at-the-money strike, then 1 strike at \$250.00 increment above and below the highest and lowest \$100.00 increment strike, then 1 strike at \$500.00 increment above and below the highest and lowest \$250.00 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$100.00 and \$250.00 increments.</i>
ECGC	Event Contracts on Gold Futures	4 strikes at \$10.00 strike increment above and below the at-the-money strike then 4 strikes at \$25.00 strike increment above and below the highest and lowest \$10.00 increment strike.	4 strikes in \$5.00 increments above and below the at-the-money strike, then 2 strikes in \$10.00 increments above and below the highest and lowest \$5.00 increment strike, then 4 strikes in \$25.00 increments above and below the highest and lowest \$10.00 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$5.00.</i>

EC SI	Event Contracts on Silver Futures	4 strikes at \$0.50 strike increment above and below the at-the-money strike then 4 strikes at \$1.00 strike increment above and below the highest and lowest \$0.50 increment strike.	4 strikes in \$0.05 increments above and below the at-the-money strike, then 2 strikes in \$0.10 increments above and below the highest and lowest \$0.05 increment strike, then 2 strikes in \$0.25 increments above and below the highest and lowest \$0.10 increment strike, then 2 strikes in \$0.50 increments above and below the highest and lowest \$0.25 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$0.05.</i>
ECHG	Event Contracts on Copper Futures	4 strikes at \$0.05 strike increment above and below the at-the-money strike then 4 strikes at \$0.10 strike increment above and below the highest and lowest \$0.05 increment strike.	4 strikes in \$0.01 increments above and below the at-the-money strike, then 2 strikes in \$0.05 increments above and below the highest and lowest \$0.01 increment strike, then 4 strikes in \$0.10 increments above and below the highest and lowest \$0.05 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$0.01.</i>
ECCL	Event Contracts on Light Sweet Crude Oil Futures	4 strikes at \$1.00 increments on the nearest \$1.00 interval above and below the at-the-money strike, then 4 strikes in \$2.50 increments on the nearest \$2.50 interval above and below the highest and lowest \$1.00 increment strike.	4 strikes in \$0.50 increments above and below the at-the-money strike, then 3 strikes in \$1.00 increments above and below the highest and lowest \$0.50 increment strike, then 3 strikes in \$2.50 increments above and below the highest and lowest \$1.00 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$0.50.</i>
ECNG	Event Contracts on Henry Hub Natural Gas Futures	4 strikes at \$0.10 increments on the nearest \$0.10 interval above and below the at-the-money strike, then 4 strikes in \$0.50 increments on the nearest \$0.50 interval above and below the highest and lowest \$0.10 increment strike.	4 strikes in \$0.10 increments above and below the at-the-money strike, then 4 strikes in \$0.50 increment above and below the highest and lowest \$0.10 increment strike, then 2 strikes in \$1.00 increments above and below the highest and lowest \$0.50 increment strike. <i>Upon demand and at the discretion of the exchange, additional strikes added in \$0.10.</i>

<b>Information Contacts</b>		
<b>General Information</b>	Products & Services	(312) 930-1000
<b>Operations Information</b>	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing