


**CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: June 13, 2023

ADVISORY #: 23-170

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

Effective Sunday, July 9, 2023, for trade date Monday, July 10, the Chicago Mercantile Exchange, Inc. and the Board of Trade of the City of Chicago, Inc. (CME and CBOT respectively, or Exchanges) will amend the strike intervals for the products below on CME Globex.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 7/9/2023)
ECES / ECES	Event Contracts on E-mini Standard and Poor's 500 Stock Price Index Futures	5 strikes at \$10.00 increment 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. Upon demand and at the discretion of the exchange, additional strikes added in \$25.00 and \$50.00 increments.	10 strikes at \$10.00 increment above and below the at-the-money strike, then 2 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 2 strikes at \$50.00 increment above and below the highest and lowest \$25.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.
ECNQ / ECNQ	Event Contracts on E-mini Nasdaq-100 Index Futures	5 strikes at \$50.00 increment 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	10 strikes at \$50.00 increment above and below the at-the-money strike, then 2 strikes at \$100.00 increment above and below the highest and lowest \$50.00 increment strike, then 2 strikes at

		<p>1 strike at \$250.00 increment above and below the highest and lowest \$100.00 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$50.00 increments.</p>	<p>\$250.00 increment above and below the highest and lowest \$100.00 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$50.00 increments.</p>
ECRT / ECRTY	Event Contracts on E-mini Russell 2000 Index Futures	<p>5 strikes at \$10.00 increment 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.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.</p>	<p>10 strikes at \$10.00 increment above and below the at-the-money strike, then 2 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike, then 2 strikes at \$50.00 increment above and below the highest and lowest \$25.00 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$10.00 and \$25.00 increments.</p>
ECYM / ECYM	Event Contracts on E-mini Dow Jones Industrial Average Index Futures	<p>5 strikes at \$100.00 increment 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.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$100.00 and \$250.00 increments.</p>	<p>10 strikes at \$100.00 increment above and below the at-the-money strike, then 2 strikes at \$250.00 increment above and below the highest and lowest \$100.00 increment strike, then 2 strikes at \$500.00 increment above and below the highest and lowest \$250.00 increment strike.</p> <p>Upon demand and at the discretion of the exchange, additional strikes added in \$100.00 and \$250.00 increments.</p>

<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