



TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: September 6, 2023

ADVISORY #: 23-266

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

### **Strike Price Increment Change**

Effective Sunday, October 22, 2023 for trade date Monday, October 23, 2023, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend Dynamically-Listed Exercise Prices of the Monthly and Weekly Friday Mexican Peso/U.S. Dollar (MXN/USD) options contracts and the Monthly and Weekly Friday Brazilian Real/U.S. Dollar (BRL/USD) options contracts to reduce the dynamically-listed strike increment of the Contracts for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort.

<b>CME Globex / CME ClearPort Code</b>	<b>Contract Title</b>	<b>Current Dynamic Strike Price Increment</b>	<b>Reduced Dynamic Strike Price Increment</b>
6M / MP	MXN/USD Monthly Options	\$0.0005 per MXN	\$0.0001 per MXN
1M-5M / 1M-5M	MXN/USD Weekly Friday Options	\$0.0005 per MXN	\$0.0001 per MXN
BR / BR	BRL/USD Monthly Options	\$0.001 per BRL	\$0.0005 per BRL
1R – 5R / 1R-5R	BRL/USD Weekly Friday Options	\$0.001 per BRL	\$0.0005 per BRL

### **Information Contacts**

<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