


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: September 19, 2023

ADVISORY #: 23-284

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

Effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will expand the listing of contract months for the products listed below on CME Globex, and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 10/16/23)
ESR / ESR	Euro Short-Term Rate (€STR) Futures	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters, serial contracts listed for 2 months, and 3 contracts in the accrual period	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 12 consecutive quarters, serial contracts listed for 2 months, and 3 contracts in the accrual period
EUS / EUS	Euro Short-Term Rate (€STR) - Three-Month Single Contract Basis Spread Futures	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters and serial contracts listed for 2 months	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 12 consecutive quarters and serial contracts listed for 2 months

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