

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: September 19, 2023

ADVISORY #: 23-286

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

Effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023, the Chicago Mercantile Exchange, Inc., New York Mercantile Exchange, Inc., and Commodity Exchange, Inc. (CME, NYMEX, and COMEX, respectively, or Exchanges) will amend the strike interval for the below Event Contracts on CME Globex.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 10/16/23)
ECNG / ECNG	Event Contracts on Henry Hub Natural Gas Futures	4 strikes at \$0.01 increment above and below the at-the- money strike, then 2 strikes at \$0.05 increment above and below the highest and lowest \$0.01 increment strike, then 4 strikes at \$0.10 increments above and below the highest and lowest \$0.05 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.01 increment.	4 strikes at \$0.05 increment above and below the at-the-money strike, then 4 strikes at \$0.10 increment above and below the highest and lowest \$0.05 strike, then 6 strikes at \$0.50 increment above and below the highest and lowest \$0.10 increment strike, then 2 strikes at \$1.00 increment above and below the highest and lowest \$0.50 increment strike. Upon demand and at the discretion of the exchange, additional strikes added at \$0.05 increment.
ECBT / ECBTC	Event Contracts on Bitcoin Futures	10 strikes at \$250.00 increment above and below the at-the- money strike, then 10	20 strikes at \$250.00 increment above and below the at-the-money strike, then 10 strikes at

		<p>strikes at \$500.00 increment above and below the highest and lowest \$250.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$250.00 increments.</p>	<p>\$500.00 increment above and below the highest and lowest \$250.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$250.00 increments.</p>
ECGC / ECGC	Event Contracts on Gold Futures	<p>4 strikes at \$5.00 increment above and below the at-the-money strike, then 2 strikes at \$10.00 increment above and below the highest and lowest \$5.00 increment strike, then 4 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added at \$5.00 increment.</p>	<p>8 strikes at \$5.00 increment above and below the at-the-money strike, then 4 strikes at \$10.00 increment above and below the highest and lowest \$5.00 increment strike, then 4 strikes at \$25.00 increment above and below the highest and lowest \$10.00 increment strike. Upon demand and at the discretion of the exchange, additional strikes added at \$5.00 increment.</p>
ECHG / ECHG	Event Contracts on Copper Futures	<p>4 strikes at \$0.01 increment above and below the at-the-money strike, then 2 strikes at \$0.05 increment above and below the highest and lowest \$0.01 increment strike, then 4 strikes at \$0.10 increments above and below the highest and lowest \$0.05 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.01 increment.</p>	<p>8 strikes at \$0.01 increment above and below the at-the-money strike, then 4 strikes at \$0.05 increment above and below the highest and lowest \$0.01 increment strike, then 4 strikes at \$0.10 increments above and below the highest and lowest \$0.05 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.01 increment.</p>
EC6E / EC6E	Event Contract on Euro/U.S. Dollar (EUR/USD) Futures	<p>4 strikes at \$0.0025 increment above and below the at-the-money strike then 3 strikes at \$0.0050 increment above and below the highest and lowest \$0.0025</p>	<p>8 strikes at \$0.0025 increment above and below the at-the-money strike then 4 strikes at \$0.0050 increment above and below the highest and lowest \$0.0025 increment</p>

		<p>increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.0025 and \$0.0050 increments.</p>	<p>strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.0025 and \$0.0050 increments.</p>
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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