

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

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		strikes at \$500.00	\$500.00 increment
		increment above and below the highest and	above and below the
			highest and lowest
		lowest \$250.00	\$250.00 increment
		increment strike.	strike.
		Upon demand and at	Upon demand and at
		the discretion of the	the discretion of the
		exchange, additional	exchange, additional
		strikes added in	strikes added in
		\$250.00 increments.	\$250.00 increments.
		4 strikes at \$5.00	8 strikes at \$5.00
		increment above and	increment above and
		below the at-the-	below the at-the-money
		money strike, then 2	strike, then 4 strikes at
		strikes at \$10.00	\$10.00 increment
		increment above and	above and below the
		below the highest and	highest and lowest
		lowest \$5.00	\$5.00 increment strike,
F000 / F000	Event Contracts on	increment strike, then	then 4 strikes at \$25.00
ECGC / ECGC	Gold Futures	4 strikes at \$25.00	increment above and
		increment above and	below the highest and
		below the highest and	lowest \$10.00
		lowest \$10.00	increment strike. Upon
		increment strike. Upon	demand and at the
		demand and at the	discretion of the
		discretion of the	exchange, additional
		exchange, additional	strikes added at \$5.00
		strikes added at \$5.00	increment.
		increment.	
		4 strikes at \$0.01	8 strikes at \$0.01
		increment above and	increment above and
		below the at-the-	below the at-the-money
		money strike, then 2	strike, then 4 strikes at
		strikes at \$0.05	\$0.05 increment above
		increment above and	and below the highest
	Event Contracts on Copper Futures	below the highest and	and lowest \$0.01
		lowest \$0.01	increment strike, then 4
ECHO / ECHO		increment strike, then	strikes at \$0.10
ECHG / ECHG		4 strikes at \$0.10	increments above and
		increments above and	below the highest and
		below the highest and	lowest \$0.05 increment
		lowest \$0.05	strike.
		increment strike.	Upon demand and at
		Upon demand and at	the discretion of the
		the discretion of the	exchange, additional
		exchange, additional strikes added in \$0.01	strikes added in \$0.01
		increment.	increment.
		4 strikes at \$0.0025	8 strikes at \$0.0025
	Event Contract on Euro/U.S. Dollar	increment above and	increment above and
EC6E / EC6E		below the at-the-	
		money strike then 3	below the at-the-money strike then 4 strikes at
		strikes at \$0.0050	\$0.0050 increment
	(EUR/USD) Futures	increment above and	above and below the
		below the highest and	highest and lowest
		lowest \$0.0025	\$0.0025 increment
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increment strike. Upon demand and at the discretion of the	strike. Upon demand and at the discretion of the
exchange, additional strikes added in \$0.0025 and \$0.0050	exchange, additional strikes added in \$0.0025 and \$0.0050
increments.	increments.

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