



Special Executive Report

DATE: November 7, 2023
SER#: 9276R
SUBJECT: Expansion of the Strike Price Listing Schedule of the Event Contracts on Euro/U.S. Dollar FX Futures

(SER 9276R supersedes SER 9276 dated October 25, 2023 to amend the effective date from trade date November 20, 2023 to trade date December 4, 2023. SER 9276R also provides the correct Table 1. No other changes have been made to the original SER.)

Effective Sunday, December 3, 2023, for trade date Monday, December 4, 2023, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend the strike price listing schedule of the Event Contracts on Euro/U.S. Dollar Futures contract (the "Contract") for trading on the CME Globex electronic trading platform ("CME Globex") as more specifically described in Table 1. below.

Note: To support this change, the External Alias will display the full strike price on CME Globex for the Contract. i.e., the December 6, 2023 EuroFX Event Contract 1.0025 Put Strike -- tag 55-Symbol = EC6EZ306 P1002 -- will be displayed as EC6EZ306 P10025. Additional information may be viewed [HERE](#).

Table 1.

Contract Title	Rulebook Chapter	CME Globex Code	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule
Event Contracts on Euro/U.S. Dollar (EUR/USD) Futures	23	EC6E	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 strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.0025 and \$0.0050 increments.	8 strikes at \$0.0010 increment above and below the at-the-money strike then 8 strikes at \$0.0025 increment above and below the highest and lowest \$0.0010 increment strike, then 4 strikes at \$0.0050 increment above and below the highest and lowest \$0.0025 increment strike. Upon demand and at the discretion of the exchange, additional strikes added in \$0.0010 and \$0.0025 increments.

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments via the weekly notification procedures set forth in Part 40 of the CFTC's Regulations.

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