

**TO:** Clearing Member Firms; Back Office Managers  
**FROM:** CME Clearing  
**DATE:** June 12, 2014  
**ADVISORY #:** 14-230  
**SUBJECT:** Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

### Strike Interval Reduction

Effective Sunday, June 22, for trade date Monday, June 23, the Chicago Mercantile Exchange, Inc. (CME or Exchange) will reduce the strike interval for options on Mexican Peso/U.S. Dollar (MXN/USD) futures from an increment of .000625 to .000500 listed in the table below. The strike price DPL will remain unchanged at 6.

With this change, the strike price listing rules will be expanded from  $\pm 24$  ATM to  $\pm 30$  ATM for all trading maturities on CME Globex, the CME trading floor and for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Strike Interval	New Strike Interval (as of 6/22)
MP/1M	MEXICAN PESO OPTIONS Week 1	.000625	.000500
MP/2M	MEXICAN PESO OPTIONS Week 2	.000625	.000500
MP/3M	MEXICAN PESO OPTIONS Week 3	.000625	.000500
MP/4M	MEXICAN PESO OPTIONS Week 4	.000625	.000500
MP/5M	MEXICAN PESO OPTIONS Week 5	.000625	.000500
MP/6M	MEXICAN PESO OPTIONS Long dated	.000625	.000500

Information Contacts		
<b>CMEGroup.com Inquiries</b>	Customer Service	(800) 331-3332
<b>General Information</b>	Products & Services	(312) 930-1000
	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