

TO: Clearing Member Firms; Back Office Managers
 FROM: CME Clearing
 DATE: January 06, 2026
 ADVISORY # 26-006

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

Amendment to Monthly & Weekly Options on XRP & SOL

Effective Sunday, March 1 for trade date Monday, March 2, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will implement the following amendments to XRP & SOL Options products on CME Globex, and for submission for clearing on CME ClearPort.

1. Strike Listing Rules

Code Clearing / Globex	Title	Current Strike Listing Rules	New Strike Listing Rules (As of 3/2)
XRP	Options on XRP Futures	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment. When less than 30 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 7% below the at-the-money strike at 0.01 point increment.</p>

<p>XPM1-XPM5, XPT1-XPT5, XPW1-XPW5, XPH1-XPH5, XPF1-XPF5</p>	<p>Monday - Friday Weekly Options on XRP Futures</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment. When less than 30 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 7% below the at-the-money strike at 0.01 point increment.</p>
<p>MXP</p>	<p>Options on Micro XRP Futures</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment. When less than 30 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 7% below the at-the-money strike at 0.01 point increment.</p>
<p>MXM1-MXM5, MXT1-MXT5, MXW1-MXW5, MXH1-MXH5, MXF1-MXF5</p>	<p>Monday - Friday Weekly Options on Micro XRP Futures</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 0.10 point increment. When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 0.05 point increment.</p>

			When less than 30 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 7% below the at-the-money strike at 0.01 point increment.
SOL	Options on SOL Futures	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p> <p>When less than 30 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 1 point increment.</p> <p>When less than 15 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 7% below the at-the-money strike at 0.50 point increment.</p>
SOM1-SOM5, SOT1-SOT5, SOW1-SOW5, SOH1-SOH5, SOF1-SOF5	Monday - Friday Weekly Options on SOL Futures	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p> <p>When less than 30 days remain until expiration (DTE), additional strikes listed for 15% above the</p>

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MSL	Options on Micro SOL Futures	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p> <p>When less than 30 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 1 point increment.</p> <p>When less than 15 days remain until expiration (DTE), additional strikes listed for 7% above the at-the-money strike and 7% below the at-the-money strike at 0.50 point increment.</p>
MSM1-MSM5, MST1-MST5, MSW1-MSW5, MSH1-MSH5, MSF1-MSF5	Monday - Friday Weekly Options on Micro SOL Futures	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 21 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p>	<p>Strikes listed for 200% above the at-the-money strike and 75% below the at-the-money strike at 5 point increment.</p> <p>When less than 60 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 15% below the at-the-money strike at 2 point increment.</p>

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2. Strike DPL Change on SOL Options

Code Clearing / Globex	Title	Current SPANP Strike DPL	New SPANP StrikeDPL (as of 3/2)	New Strike Price Increment/Example
SOL	Options on SOL Futures	0	2	\$0.50 increment i.e. CLR: SOL 202603 P 225.50 TCC: SOL 202603 P 0022550
SOM1-SOM5, SOT1-SOT5, SOW1-SOW5, SOH1-SOH5, SOF1-SOF5	Monday - Friday Weekly Options on SOL Futures	0	2	\$0.50 increment i.e. CLR: SOL 202603 P 225.50 TCC: SOL 202603 P 0022550
MSL	Options on Micro SOL Futures	0	2	\$0.50 increment i.e. CLR: SOL 202603 P 225.50 TCC: SOL 202603 P 0022550
MSM1-MSM5, MST1-MST5, MSW1-MSW5, MSH1-MSH5, MSF1-MSF5	Monday - Friday Weekly Options on Micro SOL Futures	0	2	\$0.50 increment i.e. CLR: SOL 202603 P 225.50 TCC: SOL 202603 P 0022550

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