


**CME Group** | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: January 3, 2022

ADVISORY #: 22-001

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

Effective Sunday, January 23, 2022 for trade date Monday, January 24, 2022, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will permit the submission of block trades in E-mini Nasdaq-100 Options, as available for submission for clearing on CME ClearPort.

Clearing Code	Title	Minimum Block Threshold (Contracts)	Reporting Window (Minutes)
NQ	E-mini Nasdaq-100 Options	60	RTH – 5 ETH/ATH - 15
QNE	Options on E-mini NASDAQ 100 Index Futures - End-of-Month (European-Style)	60	RTH – 5 ETH/ATH - 15
Q1A-Q5A	Monday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1-5 (European-Style)	60	RTH – 5 ETH/ATH - 15
Q1C-Q5C	Wednesday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1-5 (European-Style)	60	RTH – 5 ETH/ATH - 15
QN1-QN4	Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1-4 (European-Style)	60	RTH – 5 ETH/ATH - 15

Information Contacts		
<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