

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: February 24, 2022

ADVISORY #: 22-052R

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

Effective Sunday, February 27, 2022 for trade date Monday, February 28, 2022, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will avail the Three-Month Eurodollar futures and Three-Month SOFR futures Intercommodity spread (SED) for block trade submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Minimum Block Quantity	Block Trade Reporting Window
SED / SED	Three-Month Eurodollar futures and Three-Month SOFR futures Intercommodity spread	Each leg of the spread must meet the smaller of the threshold requirements for the underlying products	RTH - 5 ETH/ATH - 15

For additional information, including spread construction and pricing, please see:

- [Special Executive Report 8881](#), published November 9, 2021
- [CME Globex Notice 20211108](#), published November 11, 2021
- [CME STP Notice 20211111](#), published November 11, 2021
- [CME Clearing Advisory Notice 21-417](#), published November 12, 2021

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