CME Group

Clearing: New Product Advisory Notice

Listing Date	**Trade Date Monday, April 25, 2022**
Product Exchange	**CME Advisory# 22-122**
Product Name & Codes	

Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
Tuesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	E1B-E5B (MTW)	E1B-E5B	SP
Thursday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	E1D-E5D (MRW)	E1D-E5D	SP

Description	E-mini S&P 500 Tuesday and Thursday Weekly Options
Instrument Type	Options
Regulatory Class	Futures
Trading Venues	CME Globex & CME ClearPort
Trading Hours	**CME Globex:** Sunday 6:00 p.m. – Friday 5:00 p.m. ET with a daily maintenance period from 5:00 p.m. - 6:00 p.m. ET **CME ClearPort:** Sunday 6:00 p.m. - Friday 6:45 p.m. ET with no reporting Monday - Thursday 6:45 p.m. – 7:00 p.m. ET
Product Size	1 E-mini S&P 500 Futures contract ($50 x S&P 500 Index)
Series Listing Convention	1 Weekly Tuesday and 1 Weekly Thursday contract listed at any time
Initial Contracts	E4BJ2 – April Tuesday Week 4 (4/26 expiry) and E4DJ2 – April Thursday Week 4 (4/28 expiry)
Minimum Price Increment	0.25 Index Point > 5.00 0.05 Index Point ≤ 5.00
Value Per Tick / Currency	0.25=$12.50 for premium > 5.00 0.05=$2.50 for premium ≤ 5.00
Contract Multiplier (CVF)	50
Exercise Style	European
Block Eligible / Minimum Block Quantity	Yes / 250
Exercise Price Intervals and Listings	30% up and 50% down at 100. 20% up and 40% down at 50. 10% up and 25% down at 10. 5% up and 15% down at 5. Dynamic strike allowed at 5.
Termination of Trading	Trading terminates at 16:00 ET on the named trading day.
Final Settlement Increment	0.05

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Final Settlement Date	LTD					
Delivery	Physically delivered into futures					
Price Conventions	**Trade Prices**	7.25	**Option Strikes**	3750	**Globex Prices**	725
	ITC Fractional Format	0000725	**ITC Fractional Indicator**	2	**MDP 3.0 Channel**	311
Information Contacts	**Clearing Fees**	(312) 648-5470	**Products & Services**	(312) 930-1000	**Clearing House (Clearing Ops)**	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	**Risk Management Dept. (Performance Bond)**	(312) 648-3888	**Market Regulation**	(312) 341-7970
Pending All Relevant CFTC Regulatory Review Periods						