

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: April 13, 2022

ADVISORY #: 22-123R

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

Enable All-or-None for all Options on SOFR Futures and to Weekly Eurodollar Mid Curve Options

Effective Sunday, May 1, 2022 for trade date Monday, May 2, 2022, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will enable All-or-None trading for the products listed below on Open Outcry.

| Code Clearing / Globex | Title | All-or-None Symbol |
|---------------------------|---|--------------------|
| S0 / S0 | One-Year Mid-Curve SOFR Options | 0S |
| S2W / S24 | Weekly 2-Yr Mid-Curve SOFR Options Week4 | 24S |
| S0W / S04 | Weekly 1-Yr Mid-Curve SOFR Options Week4 | 04S |
| S5 / S5 | Five-Year Mid-Curve SOFR Options | 05S |
| SR3 / SR3 | Options on Three-Month SOFR Futures | 03S |
| S4 / S4 | Four-Year Mid-Curve SOFR Options | 40S |
| S0W / S03 | Weekly 1-Yr Mid-Curve SOFR Options Week3 | 03S |
| S2 / S2 | Two-Year Mid-Curve SOFR Options | 02S |
| S3W / S33 | Weekly 3-Yr Mid-Curve SOFR Options Week3 | 33S |
| S0W / S05 | Weekly 1-Yr Mid-Curve SOFR Options Week5 | 50S |
| S0W / S01 | Weekly 1-Yr Mid-Curve SOFR Options Week1 | 01S |
| S3W / S31 | Weekly 3-Yr Mid-Curve SOFR Options Week1 | 31S |
| SR1 / SR1 | Options on One-Month SOFR | 01S |
| S2W / S25 | Weekly 2-Yr Mid-Curve options Week5 | 25S |
| TS4 / TS4 | Nine-Month Mid-Curve SOFR Options | 4TS |
| S3W / S35 | Weekly 3-Yr Mid-Curve SOFR Options Week5 | 35S |

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| TS2 / TS2 | Three-Month Mid-Curve SOFR Options | 2TS |
| S3W / S34 | Weekly 3-Yr Mid-Curve SOFR Options Week4 | 34S |
| TS3 / TS3 | Six-Month Mid-Curve SOFR Options | 3TS |
| S2W / S22 | Weekly 2-Yr Mid-Curve SOFR Options Week2 | 22S |
| S3W / S32 | Weekly 3-Yr Mid-Curve SOFR Options Week2 | 32S |
| S2W / S23 | Weekly 2-Yr Mid-Curve SOFR Options Week3 | 23S |
| S0W / S02 | Weekly 1-Yr Mid-Curve SOFR Options Week2 | 20S |
| S2W / S21 | Weekly 2-Yr Mid-Curve SOFR Options Week1 | 21S |
| S3 / S3 | Three-Year Mid-Curve SOFR Options | 30S |
| 1K / E01 | Eurodollar Options Week1 | K10 |
| 2K / E02 | Eurodollar Options Week2 | K20 |
| 3K / E03 | Eurodollar Options Week3 | K30 |
| 4K / E04 | Eurodollar Options Week4 | K40 |
| 5K / E05 | Eurodollar Options Week5 | K50 |
| EE1 / E21 | 2-Yr Eurodollar Mid-Curve (Weekly) Week1 | 1EE |
| EE2 / E22 | 2-Yr Eurodollar Mid-Curve (Weekly) Week2 | 2EE |
| EE3 / E23 | 2-Yr Eurodollar Mid-Curve (Weekly) Week3 | 3EE |
| EE4 / E24 | 2-Yr Eurodollar Mid-Curve (Weekly) Week4 | 4EE |
| EE5 / E25 | 2-Yr Eurodollar Mid-Curve (Weekly) Week5 | 5EE |
| E2W / E2W | 2-Yr Eurodollar Mid-Curve (Weekly) Long Dated | W2E 2WE |
| EF1 / E31 | 3-Yr Eurodollar Mid-Curve (Weekly) Week1 | 1EF |
| EF2 / E32 | 3-Yr Eurodollar Mid-Curve (Weekly) Week2 | 2EF |
| EF3 / E33 | 3-Yr Eurodollar Mid-Curve (Weekly) Week3 | 3EF |
| EF4 / E34 | 3-Yr Eurodollar Mid-Curve (Weekly) Week4 | 4EF |
| EF5 / E35 | 3-Yr Eurodollar Mid-Curve (Weekly) Week5 | 5EF |
| E3W / E3W | 3-Yr Eurodollar Mid-Curve (Weekly) Long Dated | W3E 3WE |

*Serial and Quarterly Eurodollar and Mid Curve All-or-None are already supported

| 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