

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: May 5, 2022

ADVISORY #: 22-179

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

Pending all relevant Commodity Futures Trading Commission (“CFTC”) regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the listing schedule for the Options on Three-Month Eurodollar Futures contracts as noted in Exhibit A below (the “Contracts”).

No additional contracts will be listed that expire after the June 16, 2023 expiration. All currently listed expirations will remain listed and available for trading. Additionally, Serial and Weekly Eurodollar options expiring prior to the June 2023 expiration will continue to be listed pursuant to existing product rules.

Exhibit A

Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code	Current Listing Schedule	Amended Listing Schedule Commencing June 13, 2022
Options on Three-Month Eurodollar Futures	452A	GE / ED	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 16 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
One-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE0 / E0	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Two-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE2 / E2	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Three-Year Mid-Curve Options on Three-	452A	GE3 / E3	Quarterly contracts (Mar, Jun, Sep, Dec)	

Month Eurodollar Futures			listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Four-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE4 / E4	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Five-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE5 / E5	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters and serial contracts listed for 4 months	No additional quarterlies shall be added upon a front quarterly expiration.
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1-5	452A	E01-E05 / 1K-5K	Weekly contracts listed for 2 weeks	n/a
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1-5	452A	E21-E25 / EE1-EE5	Weekly contracts listed for 2 weeks	n/a
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1-5	452A	E31-E35 / EF1-EF5	Weekly contracts listed for 2 weeks	n/a
Three-Month Mid-Curve Options on Three-Month Eurodollar Futures	452A	TE2	Contracts listed for 1 March quarterly (H/M/U/Z) and 2 Serial Months (F/G/J/K/N/Q/V/X)	n/a
Six-Month Mid-Curve Options on Three-Month Eurodollar Futures	452A	TE3	Contracts listed for 1 March quarterly (H/M/U/Z) and 2 Serial Months (F/G/J/K/N/Q/V/X)	n/a
Nine-Month Mid-Curve Options on Three-Month Eurodollar Futures	452A	TE4	Contracts listed for 1 March quarterly (H/M/U/Z) and 2 Serial Months (F/G/J/K/N/Q/V/X)	n/a
Calendar Spread Options on Three-Month Eurodollar Futures	452D	SPO	Quarterly contracts (Mar, Jun, Sep and Dec) listed for 4 consecutive quarters and 2 serial contract months	n/a

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