


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: July 12, 2022

ADVISORY #: 22-264

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

Effective Sunday, August 7, 2022 for trade date Monday, August 8, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will amend the minimum price increment for the below products for submission for clearing on CME ClearPort. Please note that the Globex minimum price increments, as well as daily and final settlement increments will not change.

Code Clearing / Globex	Title	Current CPC Tick Rule	New CPC Tick Rule (as of 8/7/22)
ES / ES	Options on E-mini Standard and Poor's 500 Stock Price Index Futures		
EW / EW	Options on E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	Outright: 0.25 index points = \$12.50 for premium above 5.00	
E1A-E5A / E1A- E5A	Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	Reduced Tick: 0.05 index points = \$2.50 for premium at or below 5.00	0.05 index points = \$2.50
E1B-E5B / E1B- E5B	Tuesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	CAB: 0.05 index points = \$2.50	
E1C-E5C/ E1C- E5C	Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index		

	Futures - Week 1-5 (European-Style)		
E1D-E5D / E1D-E5D	Thursday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1 (European-Style)		
EW1-EW4 / EW1-EW4	Weekly Options on E- mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)		
EYC / EYC	Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)		
NQ / NQ	Options on E-mini Nasdaq-100 Index Futures		
QNE / QNE	Options on E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	Outright: 0.25 index points = \$5.00 for premium above 5.00 index points	
Q1A-Q5A / Q1A-Q5A	Monday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1 (European-Style)	Reduced Tick: 0.05 index points = \$1.00 for premium at or below 5.00 index points	CPC: 0.05 index points = \$1.00
Q1C-Q5C / Q1C-Q5C	Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	CAB: 0.05 index points = \$1.00	
QN1-QN4 / QN1-QN4	Weekly Options on E- mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)		
RTO / RTO	Options on E-mini® Russell 2000® Index Futures	Outright: 0.10 index points = \$5.00 for premium above 5.00 index points	
RTM / RTM	Options on E-mini® Russell 2000® Index Futures - End-of-Month	Reduced Tick: 0.05 index points = \$2.50 for premium at or below 5.00 index points CAB	CPC: 0.05 index points = \$2.50
R1A-R5A / R1A-R5A	Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)	CAB	
R1C-R5C / R1C-R5C	Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)	0.05 index points = \$2.50 CPC:	

R1E-R4E	Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-4	0.05 index points = \$2.50	
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Information Contacts		
General Information	Products & Services	(312) 930-1000
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Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
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Regards,
CME Clearing