

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: July 20, 2022

ADVISORY #: 22-277

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

Effective Sunday, October 2, 2022 for trade date Monday, October 3, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc., and the Board of Trade of the City of Chicago (CME, CBOT or Exchanges) will amend the exact At-the-Money behavior for the below-listed European-style option products from Abandon Calls and Abandon Puts to Exercise Calls and Abandon Puts.

Currently, if any of these options expires exactly at-the-money, both calls and puts are expired without exercise. With the change, the call will be exercised and the put will be expired unexercised.

Code Clearing / Globex	Title
EYM / EYM	CBOT E-mini Dow Jones Industrial Average Index (\$5 Multiplier) End-of-Month Option
YM1-YM4 / YM1-YM4	CBOT E-mini Dow Jones Industrial Average Index (\$5 Multiplier) Weekly Option - week 1-4
ME3 / ME3	European Style E-mini® S&P 400 Weekly Options
Q1A-Q5A / Q1A-Q5A	Monday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)
E1A-E5A / E1A-E5A	Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)
R1A-R5A / R1A-R5A	Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)
QNE / QNE	Options on E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)
EW / EW	Options on E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)
EYC / EYC	Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)
RTM / RTM	Options on E-mini® Russell 2000® Index Futures - End-of-Month

MQE / MQE	Options on Micro E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)
EX / EX	Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)
NKY / NKY	Serial Options on Yen Denominated Nikkei Stock Average Futures
E1D-E5D / E1D-E5D	Thursday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)
E1B-E5B / E1B-E5B	Tuesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)
Q1C-Q5C / Q1C-Q5C	Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)
E1C-E5C / E1C-E5C	Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)
R1C-R5C / R1C-R5C	Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)
QN1-QN4 / QN1-QN4	Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)
EW1-EW4 / EW1-EW4	Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-4 (European-Style)
R1E-R4E / R1E-R4E	Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-4
MQ1-MQ4 / MQ1-MQ4	Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)
EX1-EX4 / EX1-EX4	Weekly Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-4 (European-Style)

Please see [SER-9026](#) for additional detail.

Information Contacts		
<b>General Information</b>	Products & Services	(312) 930-1000
<b>Operations Information</b>	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing