

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday, September 12, 2022			
Product Exchange	CME Advisory# 22-313			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	Options on Ether Futures	ETH	ETH	ETH
Description	Options on Ether Futures			
Instrument Type	Options			
Regulatory Class	Futures			
Trading Venues	CME Globex & CME ClearPort			
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m. - 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CME ClearPort: 5:00 p.m. Sunday - 5:45 p.m. CT Friday with a 15-minute break every weekday at 5:45 p.m.			
Product Size	50 x CME CF Ether-Dollar Reference Rate (ETHUSD_RR)			
Series Listing Convention	Monthly contracts listed for 6 consecutive months, quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 additional quarters and a second Dec contract if only one is listed.			
Initial Contracts	Sep-22, Oct-22, Nov-22, Dec-22, Jan-23, Feb-23, Mar-23, Jun-23, Sep-23, Dec-23			
Minimum Price Increment	0.50 Index Points			
Value Per Tick / Currency	\$25.00			
Contract Multiplier (CVF)	50			
Exercise Style	European			
Block Eligible / Minimum Block Quantity	Yes / 5 contracts			

Exercise Price Intervals and Listings	<p>Prelisted strikes at \$50,000, \$10,000, \$5,000, \$1,000, \$500 and \$100 ether strike increment. Strikes listed for 300% above the at-the-money strike and 100% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$10,000 ether strike increment for underlying settlement above \$50,000 • \$5,000 ether strike increment for underlying settlement at or below \$50,000 • \$1,000 ether strike increment for underlying settlement at or below \$10,000 • \$500 ether strike increment for underlying settlement at or below \$5,000 • \$100 ether strike increment for underlying settlement at or below \$1,000 • \$50 ether strike increment for underlying settlement at or below \$500 <p>When less than 96 days remain until expiration (DTE), additional strikes listed for 75% above the at-the-money strike and 25% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$1,000 ether strike increment for underlying settlement above \$50,000 • \$500 ether strike increment for underlying settlement at or below \$50,000 • \$100 ether strike increment for underlying settlement at or below \$10,000 • \$50 ether strike increment for underlying settlement at or below \$5,000 • \$10 ether strike increment for underlying settlement at or below \$1,000 • \$5 ether strike increment for underlying settlement at or below \$500 <p>When less than 14 days remain until expiration (DTE), additional strikes listed for 15% above the at-the-money strike and 5% below the at-the-money strike at:</p> <ul style="list-style-type: none"> • \$500 ether strike increment for underlying settlement above \$50,000 • \$250 ether strike increment for underlying settlement at or below \$50,000 • \$50 ether strike increment for underlying settlement at or below \$10,000 • \$25 ether strike increment for underlying settlement at or below \$5,000 • \$5 ether strike increment for underlying settlement at or below \$1,000 <p>Dynamic strike support at \$5 ether strike increment</p>					
Termination of Trading	Trading terminates at 4:00 p.m. London time on the last Friday of the contract Month that is either a London or U.S. business day. If the last Friday of the contract month is not a business day in both London and the U.S., trading terminates on the first preceding London or U.S. business day.					
Final Settlement Increment	0.50 index point					
Final Settlement Date	LTD+1					
Delivery	Physical exercise into futures					
Price Conventions	Trade Prices	4.50, 5.00, 5.50	Option Strikes	2525, 2550, 2575	Globex Prices	450, 500, 550
	ITC Fractional Format	0000450, 0000500, 0000550	ITC Fractional Indicator	2	MDP 3.0 Channel	327

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						