

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: August 30, 2022

ADVISORY #: 22-324

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

Effective September 12, 2022, the Chicago Mercantile Exchange, Inc. (CME or Exchange) will amend the listing schedule for all Mid-Curve and Calendar Spread Options on Three-Month Eurodollar Futures contracts.

No additional Weekly Mid-Curve, Term Mid-Curve, Mid-Curve, and Calendar Spread Options contracts will be listed after Monday, September 12, 2022. Serial listings for Yearly Mid-Curve Options will be amended so that no additional serial contracts will be listed after February 2023. Please note, all currently listed expirations will remain listed and available for trading. Additionally standard Eurodollar serial options will continue to be listed including the April and May 2023 contracts.

Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code	Current Listing Schedule	Amended Listing Schedule Commencing September 12, 2022	Effected Contracts
One-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE0 / E0	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Two-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE2 / E2	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Three-Year Mid-Curve Options on Three-Month	452A	GE3 / E3	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent

Eurodollar Futures			contracts listed for 4 months		serials will not be listed
Four-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE4 / E4	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Five-Year Mid-Curve Options on Three-Month Eurodollar Futures	452A	GE5 / E5	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and serial contracts listed for 4 months	No additional serials shall be added upon a front serial expiration	April and May 2023 serials and all subsequent serials will not be listed
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E01 / 1K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E02 / 2K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E03 / 3K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E04 / 4K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly One-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E05 / 5K	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month	452A	E21 / EE1	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a	Week 1 October and all

Eurodollar Futures – Week 1				front weekly expiration	subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E22 / EE2	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E23 / EE3	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 4	452A	E24 / EE4	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Two-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E25 / EE5	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 1	452A	E31 / EF1	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 2	452A	E32 / EF2	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 3	452A	E33 / EF3	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on	452A	E34 / EF4	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a	

Three-Month Eurodollar Futures – Week 4				front weekly expiration	Week 1 October and all subsequent contracts
Weekly Three-Year Mid-Curve Options on Three-Month Eurodollar Futures – Week 5	452A	E35 / EF5	Weekly contracts listed for 2 weeks	No additional weeklies shall be added upon a front weekly expiration	Week 1 October and all subsequent contracts
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)	No additional monthly shall be added upon a front monthly expiration	Dec 2022 and all subsequent contracts
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)	No additional monthly shall be added upon a front monthly expiration	Dec 2022 and all subsequent contracts
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)	No additional monthly shall be added upon a front monthly expiration	Dec 2022 and all subsequent contracts
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	No additional monthly shall be added upon a front monthly expiration	Sept 2023 quarterly will not be listed. November 2022 serial will be the last serial listed

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