

Clearing: New Product Advisory Notice					
Listing Date	September 20, 2022				
Product Exchange	CME, CBOT, COMEX, NYMEX – Advisory #22-355				
Product Name & Codes	Product	Product Exchange	Clearing Code*	Globex Code	SPAN Combined Commodity Code
	Event Contracts on E-mini Standard and Poor's 500 Stock Price Index Futures	CME	ECES	ECES	ECES
	Event Contracts on E-mini Nasdaq-100 Index Futures	CME	ECNQ	ECNQ	ECNQ
	Event Contracts on E-mini Russell 2000 Index Futures	CME	ECRTY ECRT	ECRTY	ECRTY ECRT
	Event Contracts on E-mini Dow Jones Industrial Average Index Futures	CBOT	ECYM	ECYM	ECYM
	Event Contracts on Euro/U.S. Dollar (EUR/USD) Futures	CME	EC6E	EC6E	EC6E
	Event Contracts on Gold Futures	COMEX	ECGC	ECGC	ECGC
	Event Contracts on Silver Futures	COMEX	ECSI	ECSI	ECSI
	Event Contracts on Copper Futures	COMEX	ECHG	ECHG	ECHG
	Event Contracts on Light Sweet Crude Oil Futures	NYMEX	ECCL	ECCL	ECCL
	Event Contracts on Henry Hub Natural Gas Futures	NYMEX	ECNG	ECNG	ECNG
Description	Event Contracts are daily-expiring, cash settled, European style options on an underlying future. Event Contracts will trade with a price range of 0.25 to 20.00, with an end-of-day payout of either \$0 or \$20.				
Instrument Type	Options				
Regulatory Class	Futures				
Trading Venues	CME Globex				

Trading Hours	<p>All times are in Central Time (CT)</p> <p>All Contracts: CME Globex Pre Open: Sunday 4:00 – 5:00 p.m. Monday – Thursday 4:45 – 5:00 p.m.</p> <p>ECES; ECNQ, ERTY; ECYM: Sunday 5:00 p.m.- Friday 3:00 p.m. Next day's Event Contract will list at 5:00 p.m.</p> <p>EC6E: Sunday 5:00 p.m.- Friday 2:00 p.m. Next day's Event Contract will list at 5:00 p.m.</p> <p>ECGC: Sunday 5:00 p.m.- Friday 12:30 p.m. Next day's Event Contract will list at 5:00 p.m.</p> <p>ECSI: Sunday 5:00 p.m.- Friday 12:25 p.m. Next day's Event Contract will list at 5:00 p.m.</p> <p>ECHG: Sunday 5:00 p.m.- Friday 12:00 p.m. Next day's Event Contract will list at 5:00 p.m.</p> <p>ECCL; ECNG: Sunday 5:00 p.m.- Friday 1:30 p.m. Next day's Event Contract will list at 5:00 p.m.</p>
Product Size	\$20
Series Listing Convention	One daily contract listed on the Principal Contract Month of the Underlying Futures
Principal Contract Month Rule	<p>ECES; ECNQ, ERTY; ECYM: Nearest March, June, September, or December quarterly contract month. Underlying Contract Month rolls to the next quarterly month effective on the Monday of the week of expiration of the nearest contract month.</p> <p>EC6E: Nearest March, June, September, or December quarterly contract month. Underlying Contract Month rolls to the next quarterly effective on the Friday preceding the expiration of the nearest contract month.</p> <p>ECGC: Nearest February, April, June, August, or December contract month. Underlying Contract Month rolls to the next primary (cycle) contract effective first position day of current lead month. Jan, Mar, May, July, Sep, Oct, Nov are never lead months.</p> <p>ECSI; ECHG: Nearest March, May, July, September, or December contract month. Underlying Contract Month rolls to the next primary (cycle) contract effective first position day of current underlying contract month (Jan, Feb, Apr, Jun, Aug, Oct and Nov are never lead month).</p> <p>ECCL; ECNG: Nearest calendar month. Underlying Contract Month rolls effective two business days prior to the previous month's expiration.</p>
Minimum Price Increment	0.25
Value Per Tick / Currency	\$1 x 0.25 = \$0.25
Contract Multiplier (CVF)	1
Exercise Style	<p>European, with no contrary instructions.</p> <p>Exact ATM: Exercise puts, calls expire with no value</p>
Block Eligible / Minimum Block Quantity	No

Exercise Price Intervals and Listings	<p>ECES: 2 strikes at \$25.00 strike increment above and below the at-the-money strike then 4 strikes at \$50.00 strike increment above and below the highest and lowest \$25.00 increment strike.</p> <p>ECNQ: 1 strike at \$100.00 strike increment above and below the at-the-money strike then 3 strikes at \$250.00 strike increment above and below the highest and lowest \$100.00 increment strike.</p> <p>ECRTY: 1 strike at \$10.00 strike increment above and below the at-the-money strike then 3 strikes at \$25.00 strike increment above and below the highest and lowest \$10.00 increment strike.</p> <p>ECYM: 1 strike at \$250.00 strike increment above and below the at-the-money strike then 3 strikes at \$500.00 strike increment above and below the highest and lowest \$250.00 increment strike.</p> <p>EC6E: 4 strikes at \$0.0025 a strike increment above and below the at-the-money strike then 3 strikes at \$0.0050 strike increment above and below the highest and lowest \$0.0025 increment strike.</p> <p>ECGC: 4 strikes at \$10.00 a strike increment above and below the at-the-money strike then 4 strikes at \$25.00 strike increment above and below the highest and lowest \$10.00 increment strike.</p> <p>ECSI: 4 strikes at \$0.50 a strike increment above and below the at-the-money strike then 4 strikes at \$1.00 strike increment above and below the highest and lowest \$0.50 increment strike.</p> <p>ECHG: 4 strikes at \$0.05 a strike increment above and below the at-the-money strike then 4 strikes at \$0.10 strike increment above and below the highest and lowest \$0.05 increment strike.</p> <p>ECCL: 4 strikes at \$1.00 increments on the nearest \$1.00 interval above and below the at-the-money strike, then 4 strikes in \$2.50 increments on the nearest \$2.50 interval above and below the highest and lowest \$1.00 increment strikes.</p> <p>ECNG: 4 strikes at \$0.10 increments on the nearest \$0.10 interval above and below the at-the-money strike, then 4 strikes in \$0.50 increments on the nearest \$0.50 interval above and below the highest and lowest \$0.10 increment strikes.</p> <p>Additional strikes may be listed for trading, and strikes scheduled to be listed for trading may be suspended at the sole discretion of the Exchange</p>					
Termination of Trading	Daily products: trading will terminate at the end of the daily settlement period of the Underlying Futures contract.					
Final Settlement	\$0 or \$20					
Final Settlement Date	LTD					
Settlement Method	Financially settled					
Price Conventions	Trade Prices	4.50, 4.75, 5.00	Option Strikes	ECES: 4550 ECNQ: 13900 ECRTY: 2015 ECYM: 33250 EC6E: 1.0025 ECGC: 1915 ECSI: 24.50 ECHG: 4.50 ECCL: 95.00 ECNG:4.40	Globex Prices	450, 475, 500

	ITC Fractional Format	0000450, 0000475, 0000500	ITC Fractional Indicator	2	MDP 3.0 Channel	329
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						

*Clearing Code will be same for the Event Contract and underlying synthetic future