

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: November 8, 2022

ADVISORY #: 22-434

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

Enable Dynamic Strike

Effective Sunday, December 4 for trade date Monday, December 5, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will enable dynamic strike creation for the products listed below on CME Globex and available for submission for clearing on CME ClearPort.

Clearing Code / Globex Code	Title	Rulebook Chapter
EUU / EUU	EUR/USD Monthly Options	261A
MO1-MO5 / MO1-MO5	EUR/USD Weekly Monday Options	261A
TU1-TU5 / TU1-TU5	EUR/USD Weekly Tuesday Options	261A
WE1-WE5 / WE1-WE5	EUR/USD Weekly Wednesday Options	261A
SU1-SU5 / SU1-SU5	EUR/USD Weekly Thursday Options	261A
1EU-5EU / 1EU-5EU	EUR/USD Weekly Friday Options	261A
JPU / JPU	JPY/USD Monthly Options	253A
MJ1-MJ5 / MJ1-MJ5	JPY/USD Weekly Monday Options	253A
TJ1-TJ5 / TJ1-TJ5	JPY/USD Weekly Tuesday Options	253A
WJ1-WJ5 / WJ1-WJ5	JPY/USD Weekly Wednesday Options	253A
SJ1-SJ5 / SJ1-SJ5	JPY/USD Weekly Thursday Options	253A
1JY-5JY / 1JY-5JY	JPY/USD Weekly Friday Options	253A
GBU / GBU	GBP/USD Monthly Options	251A
MB1-MB5 / MB1-MB5	GBP/USD Weekly Monday Options	251A
TG1-TG5 / TG1-TG5	GBP/USD Weekly Tuesday Options	251A
WG1-WG5 / WG1-WG5	GBP/USD Weekly Wednesday Options	251A
SB1-SB5 / SB1-SB5	GBP/USD Weekly Thursday Options	251A
1BP-5BP / 1BP- 5BP	GBP/USD Weekly Friday Options	251A
CAU / CAU	CAD/USD Monthly Options	252A
MD1-MD5 / MD1-MD5	CAD/USD Weekly Monday Options	252A
TL1-TL5 / TL1-TL5	CAD/USD Weekly Tuesday Options	252A
WD1-WD5 / WD1-WD5	CAD/USD Weekly Wednesday Options	252A

SD1-SD5 / SD1-SD5	CAD/USD Weekly Thursday Options	252A
1CD-5CD / 1CD-5CD	CAD/USD Weekly Friday Options	252A
ADU / ADU	AUD/USD Monthly Options	255A
MA1-MA5 / MA1-MA5	AUD/USD Weekly Monday Options	255A
TA1-TA5 / TA1-TA5	AUD/USD Weekly Tuesday Options	255A
WA1-WA5 / WA1-WA5	AUD/USD Weekly Wednesday Options	255A
SA1-SA5 / SA1-SA5	AUD/USD Weekly Thursday Options	255A
1AD-5AD / 1AD-5AD	AUD/USD Weekly Friday Options	255A
CHU / CHU	CHF/USD Monthly Options	254A
1SF-5SF / 1SF-5SF	CHF/USD Weekly Friday Options	254A

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