

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: January 13, 2023

ADVISORY #: 22-473R

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

(Clearing Advisory Notice 22-473R supersedes Clearing Advisory Notice 22-473 dated December 13, 2022 to advise that 25-point increment strike prices will not be available for all Options on Micro E-mini and E0mini Nasdaq-100 Index Futures Contracts. No other changes have been made to the original Clearing Advisory Notice. Please see [SER 9108R](#) for additional detail.)

Effective Sunday, January 22, 2023 for trade date Monday, January 23, 2023, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will expand the listing of contract months for the products listed below on CME Globex, and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 1/23/23)
ES / ES	E-mini S&P 500 Options	100-point increment: - 80% - +30% (when listed)	100-point increment: - 80% - +30% (when listed)
EW / EW	E-mini S&P 500 End-of- Month Options	50-point increment: - 40% - +15% (<366 Days to Expiration [DTE])	50-point increment: - 40% - +15% (<366 DTE)
E1A-E5A / E1A-E5A	E-mini S&P 500 Monday Weekly Options - Week 1-5	25-point increment: - 20% - +10% (<126 DTE)	25-point increment: - 25% - +10% (<126 DTE)
E1B-E5B / E1B-E5B	E-mini S&P 500 Tuesday Weekly Options - Week 1-5	10-point increment: - 20% - +10% (<126 DTE)	10-point increment: - 20% - +10% (<96 DTE)
E1C-E5C / E1C-E5C	E-mini S&P 500 Wednesday Weekly Options - Week 1-5	5-point increment: - 10% - +5% (<14 DTE)	5-point increment: - 10% - +5% (<10 DTE)
E1D-E5D / E1D-E5D	E-mini S&P 500 Thursday Weekly Options - Week 1-5		
EW1-EW4 / EW1- EW4	E-mini S&P 500 Friday Weekly Options - Week 1-4	100-point increment: - 80% - +30% (when listed) 50-point increment: - 40% - +15% (<366 DTE) 10-point increment: -	100, 1100, 2100, 3100, 4100, 5100, 6100, 7100, 8100, 9100 strikes (in EW3, when listed) 100-point increment: - 80% - +30% (when

		20% - +10% (<126 DTE) 5-point increment: - 10% - +5% (<14 DTE)	listed) 50-point increment: - 40% - +15% (<366 DTE) 25-point increment: - 25% - +10% (<126 DTE) 10-point increment: - 20% - +10% (<96 DTE) 5-point increment: - 10% - +5% (<10 DTE)
MES / MES	Micro S&P 500 Options	100-point increment: - 80% - +30% (when listed)	100-point increment: - 80% - +30% (when listed)
EX / EX	Micro S&P 500 End-of-Month Options	50-point increment: - 40% - +15% (<366 DTE)	50-point increment: - 40% - +15% (<366 DTE)
EX1-EX4 / EX1-EX4	Micro S&P 500 Friday Weekly Options - Week 1-4	10-point increment: - 20% - +10% (<126 DTE) 5-point increment: - 10% - +5% (<14 DTE)	25-point increment: - 25% - +10% (<126 DTE) 10-point increment: - 20% - +10% (<96 DTE) 5-point increment: - 10% - +5% (<10 DTE)
NQ / NQ	E-mini Nasdaq-100 Options	500-point increment: - 80% - +30% (when listed) 100-point increment: - 40% - +20% (<96 DTE) 50-point increment: - 20% - +10% (<35 DTE) 10-point increment: - 10% - +5% (<14 DTE)	500-point increment: - 80% - +30% (when listed) 250-point increment: - 40% - +20% (<96 DTE) 100-point increment: - 30% - +15% (<66 DTE) 50-point increment: - 20% - +10% (<35 DTE) 10-point increment: - 10% - +5% (<5 DTE)
QNE / QNE	E-mini Nasdaq-100 End-of-Month Options		
Q1A-Q5A / Q1A-Q5A	E-mini Nasdaq-100 Monday Weekly Options - Week 1-5		
Q1B-Q5B / Q1B-Q5B	E-mini Nasdaq-100 Tuesday Weekly Options - Week 1-5		
Q1C-Q5C / Q1C-Q5C	E-mini Nasdaq-100 Wednesday Weekly Options - Week 1-5		
Q1D-Q5D / Q1D-Q5D	E-mini Nasdaq-100 Thursday Weekly Options - Week 1-5		
QN1-QN4 / QN1-QN4	E-mini Nasdaq-100 Weekly Options - Week 1-4		
MNQ / MNQ	Micro E-mini Nasdaq-100 Index Options	500-point increment: - 80% - +30% (when listed)	500-point increment: - 80% - +30% (when listed)
MQE / MQE	Micro E-mini Nasdaq-100 Index EOM Options	100-point increment: - 40% - +20% (<96 DTE)	250-point increment: - 40% - +20% (<96 DTE)
MQ1-MQ4 / MQ1-MQ4	Micro E-mini Nasdaq-100 Friday Weekly Options - Week 1-4	50-point increment: - 20% - +10% (<35 DTE) 10-point increment: - 10% - +5% (<14 DTE)	100-point increment: - 30% - +15% (<66 DTE) 50-point increment: - 20% - +10% (<35 DTE) 25-point increment: - 10% - +5% (<10 DTE)

			10-point increment: - 10% - +5% (<5 DTE)
RTO / RTO	E-mini Russell 2000 Options	100-point increment: - 80% - + 30% (when listed) 50-point increment: - 50% - +30% (<96 DTE) 10-point increment: - 20% - +10% (<66 DTE) 5-point increment: - 10% - +5% (<14 DTE)	100-point increment: - 80% - + 30% (when listed) 50-point increment: - 40% - +20% (<96 DTE) 25-point increment: - 20% - +15% (<66 DTE) 10-point increment: - 15% - +10% (<35 DTE) 5-point increment: - 10% - +5% (<10 DTE)
RTM / RTM	E-mini Russell 2000 End-of-Month Options		
R1A-R5A / R1A-R5A	E-mini Russell 2000 Monday Weekly Options - Week 1-5		
R1C-R5C / R1C-R5C	E-mini Russell 2000 Wednesday Weekly Options - Week 1-5		
R1E-R4E / R1E-R4E	E-mini Russell 2000 Friday Weekly Options - Week 1-4		

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