


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: January 6, 2023

ADVISORY #: 23-007

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

Effective Sunday, January 22, 2023, for trade date Monday, January 23, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will amend the minimum block quantities for 3-Month SOFR Futures and Options.

Code Clearing / Globex	Title	Current Minimum Block Quantity	New Minimum Block Quantity (as of 1/23/2022)
SR3 / SR3	Three-Month SOFR Futures	RTH: 1000 ETH: 500 ATH: 250	RTH: 2000 ETH: 1000 ATH: 500
S0 / S0	One-Year Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
S01-S05 / S01-S05	Weekly One-Year Mid-Curve Options on Three-Month SOFR Futures - Week 1 - Week 5	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
S2 / S2	Two-Year Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
S21-S25 / S21-S25	Weekly Two-Year Mid-Curve Options on Three-Month SOFR Futures - Week 1 - Week 5	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
S3 / S3	Three-Year Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
S31-S35 / S31-S35	Weekly Three-Year Mid-Curve Options on Three-Month SOFR Futures - Week 1 - Week 5	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
S4 / S4	Four-Year Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
S5 / S5	Five-Year Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250

SR3 / SR3	Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
TS2 / TS2	Three-Month Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
TS3 / TS3	Six-Month Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250
TS4 / TS4	Nine-Month Mid-Curve Options on Three-Month SOFR Futures	RTH: 2500 ETH: 1250 ATH: 625	RTH: 5000 ETH: 2500 ATH: 1250

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