

Clearing: New Product Advisory Notice						
Listing Date	Trade Date Monday, May 20, 2024					
Product Exchange	CME Advisory # 24-101RR					
Product Name & Codes	Product			Clearing Code	Globex Code	SPAN Combined Commodity Code
	€STR Options			ESR	ESR	ESR
Description	Options on €STR Futures					
Instrument Type	Options					
Regulatory Class	Futures					
Trading Venues	CME Globex & CME ClearPort					
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m. - 4:00 p.m. with a 60-minute break each day beginning at 4:00 p.m. CME ClearPort: Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday - Thursday from 5:45 p.m. – 6:00 p.m. CT					
Product Size	2500 Index Points (1 ESR Future)					
Series Listing Convention	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters and the 4 nearest serial monthly contracts					
Initial Contracts	Quarterly: June 2024 - March 2025 Serial: July 2024 - November 2024					
Minimum Price Increment	1/4 of 0.01 IMM index points					
Value Per Tick / Currency	2500 x 0.0025 = €6.25					
Contract Multiplier (CVF)	2500					
Exercise Style	American					
Block Eligible / Minimum Block Quantity	Yes / 500					
Exercise Price Intervals and Listings	5 basis point (0.05) increments above and below ATM for the first 150 basis points; 25 basis point (0.25) increments up to 550 basis points total <u>6.25 basis point (0.0625 price points) increments above and below ATM for the first 150 basis points; 25 basis points (0.25 price points) increments in a range of 550 basis points above below the ATM.</u>					
Termination of Trading	Trading terminates at 4:00 p.m. London Time on the Friday before 3rd Wednesday of contract month					
Final Settlement Increment	¼ of 0.01 IMM Index Point					
Final Settlement Date	LTD					
Delivery	Physically Delivered into Futures					
Price Conventions	Clearing Price	0.2075	Globex Price	20.75	MDP 3.0 Channel	313
	Clearing Strike	96.25	Globex Strike	9625	Glbx Strk Scale	24
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
Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.						
Pending All Relevant CFTC Regulatory Review Periods						