



## Special Executive Report

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**DATE:** October 12, 2022  
**SER#:** 9060  
**SUBJECT:** Amendments to the Listing Schedule of Various CME and CBOT Options on Equity Index Futures Contracts

Effective Sunday, November 20, 2022, for trade date Monday, November 21, 2022, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") will amend the listing schedule of various CME and CBOT options on equity index futures contracts (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort.

Currently, the Exchanges list the next European-style options contract either on the same day of the expiration of the expiring contract or one business day following the expiration of the expiring contract. Upon implementation of the Rule Amendments, the Exchanges will uniformly list a new options contract two business days prior to the expiration of the expiring option contract for all European-style options contracts listed in Exhibit 1.

### Exhibit 1

Contract Title	Rulebook Chapter	Commodity Code
<b>CME</b>		
Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	353A	EX
Weekly Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-4 (European-Style)	353A	EX1-EX4
Options on E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	358A	EW
Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-4 (European-Style)	358A	EW1-EW4
Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)	358A	EYC
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1C-E5C
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1A-E5A
Thursday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1D-E5D
Tuesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1B-E5B
Monday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1A-Q5A
Tuesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1B-Q5B
Thursday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1D-Q5D
Options on E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	359A	QNE
Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)	359A	QN1-QN4

Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1C-Q5C
Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)	361A	MQ1-MQ4
Options on Micro E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	361A	MQE
European Style E-mini® S&P400 Weekly Options	362A	ME3
Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-4	393A	R1E-R4E
Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)	393A	R1A-R5A
Options on E-mini® Russell 2000® Index Futures - End-of-Month	393A	RTM
Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1-5 (European-Style)	393A	R1C-R5C
<b>CBOT</b>		
Weekly Options on E-mini Dow Jones Industrial Average Index Futures - Week 1-4 (European-Style)	27A	YM1-YM4
Options on E-mini Dow Jones Industrial Average Index Futures - End-of-Month (European-Style)	27A	EYM

Also at this time, CME is expanding the listing schedule for the Tuesday Weekly Options, Thursday Weekly Options, and End-of Month Options on E-mini S&P 500 Index Futures as more specifically described in Exhibit 2 below effective for trade date on Monday, November 21, 2022.

#### Exhibit 2

Contract Title	Rulebook Chapter	Commodity Code	Current Listing Schedule	Expanded Listing Schedule
<b>CME</b>				
Tuesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1B-E5B	2 weekly contracts	<u>5</u> weekly contracts
Thursday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1-5 (European-Style)	358A	E1D-E5D	2 weekly contracts	<u>5</u> weekly contracts
Options on E-mini Standard and Poor's 500 Stock Price Index Futures - End-of-Month (European-Style)	358A	EW	6 monthly contracts	6 monthly contracts <u>and 4 additional months of Mar/Jun/Sep/Dec</u>

Please refer questions on this subject to:

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