



Special Executive Report

DATE: February 2, 2023
SER#: 9134
SUBJECT: Amendments to the Strike Price Listing Rule for All Options on E-mini Nasdaq-100 Index Futures and Options on Micro E-mini Nasdaq-100 Index Futures Contracts

Effective Sunday, March 19, 2023, for trade date Monday, March 20, 2023, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend the strike price listing schedule for all Options on E-mini Nasdaq-100 Index Futures and Options on Micro E-mini Nasdaq-100 Index Futures contracts listed in the table below (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort (collectively, the "Rule Amendments").

In order to facilitate the Rule Amendments, customers are asked to cancel all Good 'Till Cancel (GTC) and Good 'Till Date (GTD) orders after the close on Friday, March 17, 2023. After 16:00 Central Time on Friday, March 17, 2023 all remaining Good Till (GT) orders will be cancelled or deleted by the CME Global Command Center (GCC).

Note: To support this change, the External Alias will display the full strike price on CME Globex for these Contracts; i.e., tag 55-Symbol = NQZ3 P1600 will be displayed as NQZ3 P16000. Additional information may be viewed [HERE](#).

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
Options on E-mini Nasdaq-100 Index Futures	359A	NQ	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)	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) 25-point increment: -10% - +5% (<10 DTE) 10-point increment: -10% - +5% (<5 DTE)
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		
Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1C-Q5C		
Thursday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	359A	Q1D-Q5D		
Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)	359A	QN1-QN4		
Options on E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	359A	QNE		
Options on Micro E-mini Nasdaq-100 Index Futures	361A	MNQ		
Monday Weekly Options on Micro E-mini Nasdaq-100 Index	361A	D1A-D5A		

Futures - Week 1-5 (European-Style)				
Tuesday Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	361A	D1B-D5B		
Wednesday Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	361A	D1C-D5C		
Thursday Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)	361A	D1D-D5D		
Weekly Options on Micro E-mini Nasdaq-100 Index Futures - Week 1-4	361A	MQ1-MQ4		
Options on Micro E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)	361A	MQE		

The Strike Price Listing and Exercise Procedure Table may be viewed [HERE](#).

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments during the week of March 27, 2023 via the weekly notification procedures set forth in Part 40 of the CFTC's Regulations.

Please refer questions on this subject to:

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