

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: October 23, 2024

ADVISORY #: 24-322

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

Effective Sunday, November 24, 2024, for trade date Monday, November 25, 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 quantity threshold of the products listed below available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Minimum Block Quantity	New Minimum Block Quantity (as of 11/25/24)
NQ / NQ	Options on E-mini Nasdaq-100 Index Futures	60	20
QNE / QNE	Options on E-mini Nasdaq-100 Index Futures - End-of-Month (European-Style)		
Q1A-Q5A / Q1A-Q5A	Monday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)		
Q1B-Q5B / Q1B-Q5B	Tuesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)		
Q1C-Q5C / Q1C-Q5C	Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)		

Q1D-Q5D / Q1D-Q5D	Thursday Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-5 (European-Style)		
QN1-QN4 / QN1-QN4	Weekly Options on E-mini Nasdaq-100 Index Futures - Week 1-4 (European-Style)		

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