SUBMISSION COVER SHEET

***IMPORTANT*: Check box if Confidential Treatment is requested** ☐

Registered Entity Identifier Code (optional): 26-111

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a: ☒ **DCM** ☐ **SEF** ☐ **DCO** ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 04/14/26 Filing Description: Initial Listing of Options on: 2-Year Eris SOFR Swap Futures, 5-Year Eris SOFR Swap Futures, and 10-Year Eris SOFR Swap Futures Contracts

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

☐	Certification	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Notification	§ 40.6(d)
☐	Advance Notice of SIDCO Rule Change	§ 40.10(a)
☐	SIDCO Emergency Rule Change	§ 40.10(h)

Rule Numbers:

New Product **Please note only ONE product per Submission.**

☒	Certification	§ 40.2(a)
☐	Certification Security Futures	§ 41.23(a)
☐	Certification Swap Class	§ 40.2(d)
☐	Approval	§ 40.3(a)
☐	Approval Security Futures	§ 41.23(b)
☐	Novel Derivative Product Notification	§ 40.12(a)
☐	Swap Submission	§ 39.5

Official Product Name: See filing.

Product Terms and Conditions (product related Rules and Rule Amendments)

☐	Certification	§ 40.6(a)
☐	Certification Made Available to Trade Determination	§ 40.6(a)
☐	Certification Security Futures	§ 41.24(a)
☐	Delisting (No Open Interest)	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Approval Made Available to Trade Determination	§ 40.5(a)
☐	Approval Security Futures	§ 41.24(c)
☐	Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
☐	"Non-Material Agricultural Rule Change"	§ 40.4(b)(5)
☐	Notification	§ 40.6(d)

Official Name(s) of Product(s) Affected:

Rule Numbers:

Maureen Guilfoile
Managing Director and Chief Regulatory Counsel
Legal Department

April 14, 2026

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: CFTC Regulation 40.2(a) Certification. Initial Listing of Options on 2-Year Eris SOFR Swap Futures, 5-Year Eris SOFR Swap Futures, and 10-Year Eris SOFR Swap Futures Contracts.
CBOT Submission No. 26-111

Dear Mr. Kirkpatrick:

The Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") is certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") the initial listing of the Options on 2-Year Eris SORF Swap Futures, Options on 5-Year Eris SOFR Swap Futures and Options on 10-Year Eris SOFR Swap Futures contracts (collectively, the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing on CME ClearPort effective Sunday, June 14, 2026 for trade date of Monday, June 15, 2026.

CONTRACT TITLE	**Options on 2-Year Eris SOFR Swap Futures**	**Options on 5-Year Eris SOFR Swap Futures**	**Options on 10-Year Eris SOFR Swap Futures**
CONTRACT UNIT	1 futures contract with face value of $100,000		
MINIMUM PRICE FLUCTUATION	**Outright:** 0.01 of one point (0.01 = $10.00)		**Outright:** 0.02 of one point (0.02 = $20.00)
	CAB: 1/2 of 0.01 of one point (0.005 = $5.00) only under .01 tick		**CAB:** 0.01 of one point (0.01 = $10.00) only under .02 tick
PRICE QUOTATION	U.S. dollars and cents per price point		
TRADING AND CLEARING HOURS	**CME Globex Pre-Open:** Sunday 4:00 p.m. – 5:00 p.m. Central Time (CT) Monday – Thursday 4:45 p.m. – 5:00 p.m. (CT) **CME Globex**: Sunday 5:00 p.m. - Friday - 4:00 p.m. CT with a daily maintenance period from 4:00 p.m. - 5:00 p.m. CT		
	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		
COMMODITY CODE	YIT	YIW	YIY
LISTING SCHEDULE	Monthly contracts listed for 4 consecutive months		
INITIAL LISTING	July 2026, August 2026, September 2026, October 2026		
TERMINATION OF TRADING	Trading terminates Friday before 3rd Wednesday of contract month at 2:00 p.m. Central Time		
RULEBOOK CHAPTER	62A		
CME GLOBEX MATCHING ALGORITHM	Q - Threshold Pro-Rata with LMM		
MINIMUM BLOCK LEVEL	50 contracts		
REPORTING WINDOW	15 minutes		
STRIKE PRICE LISTING SCHEDULE	Strike prices will be listed in increments of 0.125. The minimum strike price range will include the at-the-money strike price closest to the	Strike prices will be listed in increments of 0.25. The minimum strike price range will include the at-the-money strike price closest to the	Strike prices will be listed in increments of 0.5. The minimum strike price range will include the at-the-money strike price closest to the

20 S Wacker Dr Chicago, IL 60606 T 312 930 8141 maureen.guilfoile@cmegroup.com cmegroup.com

	current futures price plus the next twenty-five (25) consecutive higher and the next twenty-five (25) consecutive lower strike prices.	current futures price plus the next thirty (30) consecutive higher and the next thirty (30) consecutive lower strike prices.	current futures price plus the next twenty-five (25) consecutive higher and the next twenty-five (25) consecutive lower strike prices.
EXERCISE STYLE	European		
SETTLEMENT METHOD	Deliverable into underlying futures contract		
UNDERLYING FUTURES CONTRACT / COMMODITY CODE	2-Year Eris SOFR Swap Futures / YIT	5-Year Eris SOFR Swap Futures / YIW	10-Year Eris SOFR Swap Futures / YIY

The Exchange reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the Contracts may have some bearing on the following Core Principles:

Core Principle 2 – Compliance with Rules
Trading in the Contracts shall be subject to CME Rulebook Chapter 4, which includes prohibitions against fraudulent, noncompetitive, unfair, and abusive practices. Additionally, trading in these Contracts shall be subject to the Exchange's trade practice rules. Trading activity in the Contracts shall be subject to monitoring and surveillance by CME Group's Market Regulation Department, which has the authority to exercise its investigatory and enforcement power where potential rule violations are identified

Core Principle 3 – Contracts Not Readily Subject to Manipulation
The underlying reference index of the Contract is sufficiently broad in definition and scope, and adequately large in terms of market capitalization and level of trading activity of Index constituents, to satisfy the requirement that the Contracts are not readily susceptible to manipulation.

Core Principle 4 – Prevention of Market Disruption
Trading in the Contracts shall be subject to CME Rulebook Chapters 4 and 7, which include prohibitions on manipulation, price distortion, and disruption to the expiration and assignment process. As with any new product listed for trading on a CME Group designated Contracts market, trading activity in the Contracts shall be subject to monitoring and surveillance by CME Group's Market Regulation Department.

Core Principle 5 – Position Limits or Accountability
The Contracts shall be subject to the same Position Reporting Level of 3,000 contracts and a Single and All-Month Position Accountability Level of 6,0000 which mirrors the underlying futures contract. The speculative limits for the Contracts as demonstrated in this submission are consistent with the Commission's guidance.

Core Principle 7 – Availability of General Information
The Exchange shall disseminate a Special Executive Report ("SER") that sets forth information regarding the Contracts. In addition, the SER will be available on the Exchange's website.

Core Principle 8 – Daily Publication of Trading Information
The Exchange shall publish trading volumes, open interest levels, and price information daily of the Contracts on CME Group's website and through quote vendors.

Core Principle 9 – Execution of Transactions
The Contracts will be listed for trading on the CME Globex electronic trading platform and for submission of clearing via CME ClearPort. CME Globex provides for competitive and open execution of transactions and affords the benefits of reliability and global connectivity.

Core Principle 10 – Trade Information
All requisite trade information shall be included in the audit trail and will suffice for the Market Regulation Department to monitor for market abuse.

20 S Wacker Dr Chicago, IL 60606 T 312 930 8141 maureen.guilfoile@cmegroup.com cmegroup.com

Core Principle 11 – Financial Integrity of Transactions
The Contracts shall be cleared by CME Clearing, which is registered with the Commission as a derivative clearing organization, and which is subject to all CFTC regulations related thereto.

Core Principle 12 – Protection of Markets and Market Participants
Chapters 4 and 5 in the Rulebook set forth multiple strictures that preclude intermediaries from disadvantaging their customers. These Rules apply to trading in the Exchange's competitive trading venues and will apply to transactions in the Contracts.

Core Principle 13 – Disciplinary Procedures
Chapter 4 of the Rulebook provides for the Exchange to discipline, suspend, or expel members or market participants who violate the rules of the Exchange. Trading in the Contracts shall be subject to these provisions. The Exchange's Market Regulation Department has the authority to exercise its powers of enforcement, in the event that rule violations in the Contracts are identified.

Core Principle 14 – Dispute Resolution
Disputes in respect of the Contracts shall be subject to the arbitration provisions set forth in Chapter 6 of the Rulebook, which allows all nonmembers to submit to arbitration claims for financial loss resulting from transactions on the Exchange. Pursuant to these provisions, any member named as a respondent in any such claim submitted by a nonmember is required to participate in arbitration proceedings. Additionally, the Exchange requires members to resolve via arbitration all disputes concerning transactions on the Exchange.
Appendix A provides CBOT Chapter 62A. Exhibit B provides the Position Limit, Position Accountability, and Reportable Level Table (under separate cover). Exhibit C provides the CBOT Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table. Exhibit D provides the CBOT Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table. Exhibit E provides the Strike Price Listing and Exercise Procedure Table. Exhibit F provides the Exchange fees. Exhibit G provides the Supplemental Market Information (confidential treatment requested).

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.2(a), the Exchange hereby certifies that the Contracts comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at http://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, please contact the undersigned at (312) 930- 8141 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Maureen Guilfoile
Managing Director and Chief Regulatory Counsel

Attachments:	Appendix A	CBOT Rulebook Chapter 62A
	Appendix B	Position Limit, Position Accountability, and Reportable Level Table (attached under separate cover)
	Appendix C	CBOT Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table
	Appendix D	CBOT Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table
	Appendix E	Strike Price Listing and Exercise Procedure Table
	Appendix F	Exchange Fees
	Appendix G	Supplemental Market Information (Confidential Treatment Requested)

Appendix A

CBOT Rulebook

Chapter 62A
Options on Eris SOFR Swap Futures

62A00. SCOPE OF CHAPTER

This chapter is limited in application to put and call options on Eris SOFR Swap Futures. In addition to the rules of this chapter, transactions in such options shall be subject to the general rules of the Exchange insofar as applicable.

Unless otherwise specified, times of day shall refer to and indicate Chicago time.

62A01. OPTIONS CHARACTERISTICS

62A01.A. Contract Expiration Dates and Trading Hours

Options shall be listed for expiration on such dates as may be determined by the Exchange, subject to Rule 62A01.D. and Rule 62A01.I.

Options shall be scheduled for trading during such hours as may be determined by the Exchange. Without limitation to the foregoing, markets in all options on Eris SOFR Swap Futures generally shall be opened or closed simultaneously.

62A01.B. Trading Unit

The trading unit shall be an option to buy in the case of a call, or to sell in the case of a put, one Eris SOFR Swap Futures contract for a given delivery month.

62A01.C. Minimum Fluctuations

Par shall be on the basis of 100 points, with each point equal to $1,000 per contract. The minimum price fluctuations for each available tenor are as follows unless otherwise specified.

1. Options on 2-Year Eris SOFR Swap Futures
   a. 0.01 of one point, equal to $10.00 per contract, trades may occur at a single price of 0.005 for price level below 0.01
2. Options on 5-Year Eris SOFR Swap Futures
   a. 0.01 of one point, equal to $10.00 per contract, trades may occur at a single price of 0.005 for price level below 0.01
3. Options on 10-Year Eris SOFR Swap Futures
   a. 0.02 of one point, equal to $20.00 per contract, trades may occur at 0.01 for a single price level below 0.02

62A01.D. Underlying Futures Contracts

The Underlying Futures Contract shall be an Eris SOFR Swap Futures with an Effective Date (Chapter 62) in the same month as such option's named month of expiration or the nearest quarterly subsequent Eris SOFR Swap Futures. For example, for a given year, Eris SOFR Swap Futures with an Effective Date in September shall be the Underlying Futures Contract for a July option.

62A01.E. Exercise Prices

Transactions and exercise of options shall be conducted for option contracts as set forth in the Strike Price Listing and Exercise Procedures Table.

62A01.F. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

62A01.G. Nature of Options

Upon exercise of a put option by the buyer of such option, the seller of such option shall incur the obligation to assume a long position in one Underlying Futures Contract (Rule 62A01.D.) at such option's exercise price (Rule 62A01.E.). Upon exercise of a call option by the buyer of such option, the seller of such option shall incur the obligation to assume a short position in one Underlying Futures Contract at such option's exercise price.

62A01.H. **Special Price Fluctuation Limits**

At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits and Daily Price Limits Table in the Interpretations & Special Notices Section of Chapter 5.

62A01.I. Termination of Trading

Trading in any option shall terminate at the close of trading on the Friday that precedes the third Wednesday of the option's named month of expiration.

If such Friday is a scheduled Exchange holiday, then trading shall terminate on the immediately preceding Business Day. In the event that the underlying futures market for such option does not open on the day scheduled for termination of trading in such option, then trading in such option shall be extended to the next day on which the underlying futures market is open for trading.

On its last day of trading, options shall cease trading at 2:00 p.m. Chicago time.

62A01.J. Contract Modification

Contract terms for any option shall be fixed when such option is initially listed for trading, *provided that* any such option must conform to government regulations that are in force at such time as such option may be exercised. If the U.S. government, or an agency or duly constituted body thereof, issues an order, ruling, directive, or law inconsistent with these rules, then such order, ruling, directive, or law shall be construed to become part of the rules, and all open and new option contracts shall be subject to such order, ruling, directive, or law.

62A02. EXERCISE AND ASSIGNMENT

In addition to the applicable procedures and requirements in Chapter 7, the following shall apply to the exercise and assignment of Options on Eris SOFR Swap Futures.

62A02.A. Exercise

Options on Eris SOFR Swap Futures shall observe European-style exercise and may be exercised only at, and not before, the expiration of such option. Following termination of trading in expiring options, any such option that is in the money shall be automatically exercised by the Clearing House, and any such option that is out of the money shall be abandoned by the Clearing House. For the avoidance of doubt, no such option that expires in the money may be abandoned, and no such option that expires out of the money may be exercised.

62A02.B. Assignment

For any given option contract, an exercise notice accepted by the Clearing House (in accordance with Rule 62A02.A.) shall be assigned by the Clearing House through a process of random selection of Clearing Members carrying open short positions in such option contract. A Clearing Member to whom such exercise notice has been assigned shall be notified thereof as soon as practicable following such assignment.

The Clearing Member to whom such exercise notice has been assigned shall be assigned a short position in such option's Underlying Futures Contract (Rule 62A01.D.) if such option is a call, or a long position in such option's Underlying Futures Contract if such option is a put. The Clearing Member representing the option buyer making exercise shall be assigned a long position in such option's Underlying Futures Contract if such option is a call, or a short position in such option's Underlying Futures Contract if such option is a put.

All such futures positions shall be assigned at a price equal to the exercise price of the option and shall be marked to market in accordance with Rule 814 on the trading day of acceptance by the Clearing House of the Exercise Notice.

62A03. [RESERVED]

62A04. [RESERVED]

62A05. SETTLEMENT VARIATION AND OPTION VALUE

The option is a European-style option which can only be exercised into the underlying futures on Expiration Day. This contract is a future-style margin option. Settlement variation rules for futures-style margin options conform to those set forth for non-options stipulated in CBOT Rule 814. As such, when a clearing member or its customers is long or short any amount of any commodity for a settlement cycle, as indicated by Clearing House records, settlement for any outstanding exposure shall be made with the Clearing House based on the settlement price for that settlement cycle. For futures-style margin options, each clearing member and its customers shall pay to, or collect from, the Clearing House any loss or profit, as the case may be, represented by the difference between (x) the settlement price of the futures-style margin option for such settlement cycle and (y) the settlement price of the futures-style margin option for the prior settlement cycle (or, for the first settlement cycle after the purchase/sale of such option, the price at which the option was purchased or sold).

Appendix B

CBOT Rulebook
Chapter 5
(“Trading Qualifications and Practices”)
Position Limit, Position Accountability, and Reportable Level Table
(attached under separate cover)

Appendix C

CBOT Rulebook
Chapter 5
(“Trading Qualifications and Practices”)
Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table

		Outrights			Spreads	
Instrument	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR:Minimum Ticks	NRR: Globex Format	NRR: Minimum Ticks
Options on 2-Year Eris SOFR Swap Futures	YIT	The greater of the following: •Delta multiplied by the underlying futures non-reviewable range •20% of premium up to ¼ of the underlying futures non-reviewable range •2 ticks				
Options on 5-Year Eris SOFR Swap Futures	YIW					
Options on 10-Year Eris SOFR Swap Futures	YIY					

Appendix D

CBOT Rulebook
Chapter 5
(“Trading Qualifications and Practices”)
Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table

Special Price Fluctuation Limits and Daily Price Limits Table

Products with a limit level designated in blue are associated products without their own specific limits.

Product	RULEBOOK CHAPTER	COMMODITY CODE	PRIMARY/ASSOCIATED	ASSOCIATED WITH
Options on 2-Year Eris SOFR Swap Futures	CBOT 62A	YIT	Associated	YIT
Options on 5-Year Eris SOFR Swap Futures	CBOT 62A	YIW	Associated	YIW
Options on 10-Year Eris SOFR Swap Futures	CBOT 62A	YIY	Associated	YIY

Appendix E

Strike Price Listing and Exercise Procedure Table

Strike Price Listing and Exercise Procedures Table as of 2/10/2026

Commodity Code	CME Globex Code	Product Name	Product Group	Product Subgroup	Exchange	Rulebook Chapter	Strike Price Listing Rule	Exercise Style	Contrary Instructions	Margin Style	Exact At-The-Money Characteristics	Underlying Commodity Code	Underlying Product Name
YIT	YIT	Options on 2-Year Eris SOFR Swap Futures	Interest Rate	Swap Futures	CBT	62A	Strikes listed at all eligible exercise price levels in a range of 3.125 points above and 3.125 points below (i.e., 25 exercise price levels above and 25 exercise price levels below) the ATM exercise price, with strike increments of 0.125 of one point.	European	No	Futures	Exercise Calls Abandon Puts	YIT	2-Year Eris SOFR Swap Futures
YIW	YIW	Options on 5-Year Eris SOFR Swap Futures	Interest Rate	Swap Futures	CBT	62A	Strikes listed at all eligible exercise price levels in a range of 7.5 points above and 7.5 points below (i.e., 30 exercise price levels above and 30 exercise price levels below) the ATM exercise price, with strike increments of 0.25 of one point.	European	No	Futures	Exercise Calls Abandon Puts	YIW	5-Year Eris SOFR Swap Futures
YIY	YIY	Options on 10-Year Eris SOFR Swap Futures	Interest Rate	Swap Futures	CBT	62A	Strikes listed at all eligible exercise price levels in a range of 12.5 points above and 12.5 points below (i.e., 25 exercise price levels above and 25 exercise price levels below) the ATM exercise price, with strike increments of 0.5 point.	European	No	Futures	Exercise Calls Abandon Puts	YIY	10-Year Eris SOFR Swap Futures

Appendix F

Exchange Fees

Level	Account Owner	Execution Type	Venue/ Transaction Type	Fee
1	Individual Members	Member Account Owner	CME Globex	$0.35
			EFP|EFR|Block (1)	$0.45
	Individual Delegates	Delegate Trading Own Account	CME Globex	$0.36
			EFP|EFR|Block (1)	$0.46
Equity Members (Individual Equity members, Clearing Equity Member Firms and Equity Member Firms)				
2	Rule 106.J Equity Member Firms Rule 106.I Affiliate Equity Member Firms Individual Equity Members (Other Member/Delegate executing trade) Clearing Equity Member Firms Rule 106.I Affiliate Membership Umbrella - Qualified Affiliate	Member or Delegate	CME Globex	$0.35
			EFP|EFR|Block (1)	$0.45
		Non-Member	CME Globex	$0.35
			EFP|EFR|Block (1)	$0.45
	Rule 106.S. Family of Funds Equity Member Firms	Member, Delegate or Non-Member	CME Globex	$0.35
			EFP|EFR|Block (1)	$0.45
Trading Members (Individual Non-Equity Members, Clearing Non-Equity Member Firms and Non-Equity Member Firms)				
3	Individual Non-Equity Members (Other Member/Delegate executing trade) Clearing Non-Equity Member Firms Rule 106.H. Member Firms Rule 106.I. Affiliate Trading Member Firms (w/ an owned seat)	Member, Delegate or Non-Member	CME Globex	$0.36
			EFP|EFR|Block (1)	$0.46
	Individual Delegates (Other Member/Delegate executing trade) Rule 106.I. Affiliate Trading Member Firms (w/ a leased seat)	Member, Delegate or Non-Member	CME Globex	$0.52
			EFP|EFR|Block (1)	$0.62
	Rule 106.S. Family of Funds Trading Member Firms	Member, Delegate or Non-Member	CME Globex	$0.36
			EFP|EFR|Block(1)	$0.46
Electronic Corporate Member Firms				
4	Rule 106.R Electronic Corporate Member Firms (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	$0.52
Non-Members				
5	International Incentive Program (IIP) International Volume Incentive Program (IVIP) (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	$0.99
	Latin American Fund Manager Incentive Program (FMIP) (For other than CME Globex – See Non-Members)	Member, Delegate or Non-Member	CME Globex	$0.99
	Non-Members	N/A	CME Globex	$0.99
			EFP|EFR|Block (1)	$1.09

(1) **ERIS Swap Options Outrights Block Passive Trades**: additional fee of $0.83 for the 1-3YR Options, $1.68 for the 4-7YR Options, and $3.58 for the 10+YR Options will be applied to the standard Exchange Fee.
ERIS Swap Options Block Spread Passive Trades: additional fee of $0.00 for the 1-3YR Options, $0.28 for the 4-7YR Options, and $0.92 for the 10+YR Options will be applied to the standard Exchange Fee.

Processing Fees	Fee
Exchange Fees for Non-Trades (Member/Delegate/Non-Member)	$0.10/$0.25/$0.55
Exchange Fees for Non-Trades - Expired Options	$0.10
Position Adjustment/Position Transfer	$0.10
Give-Up Surcharge	$0.06
Facilitation Fee	$0.00

Appendix G

Supplemental Market Analysis

(CONFIDENTIAL TREATMENT REQUESTED)

[REDACTED]