New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs	
Listing Date	**Trade Date Monday, August 31, 2020**
Product Exchange	**CME CH Advisory# 20-267**
Product Name & Codes	see table below
Description	Options on Micro E-mini S&P 500 Futures and Options on Micro E-mini Nasdaq-100 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. (6:00 p.m. - 5:00 p.m. ET) with a 15-minute trading halt 3:15 p.m. - 3:30 p.m. (4:15 p.m. ET) CME ClearPort: Sunday - Friday 5:00 p.m. - 4:00 p.m. (6:00 p.m. - 5:00 p.m. ET) with a 60-minute break each day beginning at 4:00 p.m. (5:00 p.m. ET)
Product Size	**MES, EX, EX1-EX4:** 1 Micro E-mini S&P 500 Futures Contract **MNQ; MQE, MQ1-MQ4:** 1 Micro E-mini Nasdaq-100 Futures Contract
Series Listing Convention	**MES & MNQ:** 2 Quarterly contracts (American-style expiration) **EX & MQE:** 3 End of Month Contracts (European-style expiration) **EX1-EX4 & MQ1-MQ4:** 3 Contracts of weeks 1/2/4, 2 Non-Quarterly Week 3 contracts (European-style expiration)

Product Name & Codes

Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures (Quarterly)	MES	MES	SP
Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures (End of Month)	EX	EX	SP
Options on Micro E-mini Standard and Poor's 500 Stock Price Index Futures (Weekly)	EX1-EX4	EX1-EX4	SP
Options on Micro E-mini Nasdaq-100 Index Futures (Quarterly)	MNQ	MNQ	NQ
Options on Micro E-mini Nasdaq-100 Index Futures (End of Month)	MQE	MQE	NQ
Options on Micro E-mini Nasdaq-100 Index Futures (Weekly)	MQ1-MQ4	MQ1-MQ4	NQ

Initial Contracts	MESU0, MESZ0, EXU0, EXV0, EXX0, EX1U0, EX2U0, EX4U0, EX3V0, EX3X0 MNQU0, MNQZ0, MQEU0, MQEV0, MQEX0, MQ1U0, MQ2U0, MQ4U0, MQ3V0, MQ3X0
Minimum Price Increment	Micro E-mini S&P 500 Options: 0.05 below 5.00 premium; 0.25 above 5.00 premium Micro E-mini Nasdaq-100 Options: 0.05 below 5.00 premium; 0.25 above 5.00 premium
Value Per Tick / Currency	Micro E-mini S&P 500 Options: 0.05 = $0.25; 0.25: $1.25 Micro E-mini Nasdaq-100 Options: 0.05 = $0.10; 0.25: $0.50
Contract Multiplier (CVF)	Micro E-mini S&P 500 Options: 5 Micro E-mini Nasdaq-100 Options: 2
Exercise Style	**MES; MNQ:** American **EX, EX1-EX4; MQE, MQ1-MQ4:** European
Block Eligible / Minimum Block Quantity	No
Exercise Price Intervals and Listings	**MES:** 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract 10 index point integer multiples, when the underlying future is the second closest contract: +10% to -25% of the prior day's settlement price on the underlying future contract 5 index point integer multiples, 35 days prior to expiry (or 5 Weeks): +5% to -15% of the prior day's settlement price on the underlying future contract **EX:** 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract 10 index point integer multiples, when the underlying future is the second closest contract: +10% to -25% of the prior day's settlement price on the underlying future contract 5 index point integer multiples, 35 days prior to expiry (or 5 Weeks): +5% to -15% of the prior day's settlement price on the underlying future contract **EX3 (Week 3):** 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract 10 index point integer multiples, when listed: +10% to -25% of the prior day's settlement price on the underlying future contract

	5 index point integer multiples, 35 days prior to expiry (or 5 Weeks): +5% to -15% of the prior day's settlement price on the underlying future contract **EX1, EX2 and EX4 (Week 1, 2 & 4):** 100 index point integer multiples, when listed: +30% to -50% of the prior day's settlement price on the underlying future contract 50 index point integer multiples, when listed: +20% to -40% of the prior day's settlement price on the underlying future contract 10 index point integer multiples, when listed: +10% to -25% of the prior day's settlement price on the underlying future contract 5 index point integer multiples, when listed: +5% to -15% of the prior day's settlement price on the underlying future contract **MNQ:** 100 index point integer multiples upon listing: +30% to -50% of the prior day's settlement price on the underlying future contract 10 index point integer multiples for the nearest expiration: +10% to -20% of the prior day's settlement price on the underlying future contract. **MQE:** 100 index point integer multiples upon listing: +30% to -50% of the prior day's settlement price on the underlying future contract 10 index point integer multiples for the nearest three expirations: +10% to -20% of the prior day's settlement price on the underlying future contract **MQ3:** 100 index point integer multiples upon listing: +30% to -50% of the prior day's settlement price on the underlying future contract 10 index point integer multiples for the nearest three expirations: +10% to -20% of the prior day's settlement price on the underlying future contract **MQ1, MQ2 and MQ4 (Weeks 1, 2 & 4):** 10 index point integer multiples upon listing: +10% to -20% of the prior day's settlement price on the underlying future contract
Termination of Trading	**MES; MNQ:** 8:30am (CT) on the Third Friday of the Contract Month **EX; MQE:** 3:00pm (CT) on the Last Business Day of the Month **EX1-EX4; MQ1-MQ4:** 3:00pm (CT) on the Named Friday
Final Settlement Increment	0.01
Final Settlement Date	LTD
Delivery	Physical into Future

Price Conventions	**Trade Prices**	4.95 5.00 5.25	**Option Strikes**	S&P 500: 3345 3350 3400 Nasdaq-100: 10010 10100 10200	**TCC Alias Strike Display**	S&P 500: 3345 3350 3400 Nasdaq-100: 1001 1010 1020
	ITC Fractional Format	0000495 0000500 0000525				
	Globex Prices	495, 500, 525	**ITC Fractional Indicator**	2	**MDP 3.0 Channel**	S&P 500: 323 Nasdaq-100: 319
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
Pending All Relevant CFTC Regulatory Review Periods						