

Special Executive Report

DATE: September 14, 2020

SER#: 8653

SUBJECT: Temporary Amendments of the Listing Schedule of Five (5) FX Weekly Option Contracts to Early List the Monday and Wednesday Week 1 and Friday Week 2 Contracts

Effective Sunday, September 27, 2020 for trade date Monday, September 28, 2020, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will implement temporarily amendments of the listing schedule of five (5) FX weekly Options contracts (the "Contracts") to early list certain weekly contracts on a one-time basis as more specifically described in the table below.

Pursuant to the temporary rule amendments, the Exchange will list five weekly instead of four weekly contracts as shown in Appendix A. The listing of the additional weekly contracts pursuant to the temporary rule amendments is designed to provide additional risk management tools in advance of the United States 2020 General Election on November 3, 2020.

The Exchange currently lists weekly options on the Contracts for trading on the CME trading floor¹ and the CME Globex electronic trading platform and for submission for clearing only on CME ClearPort.

Contract Title	Rulebook Chapter	Commodity Code	Current Listing Schedule	Temporary Amendment of the Listing Schedule
GBP/USD Weekly Monday Options - Week 1	251A	MB1	Weekly contracts listed for 4 consecutive weeks	Weekly contracts listed for 4 consecutive weeks plus Week 1 Monday option expiring November 2, 2020
CAD/USD Weekly Monday Options - Week 1	252A	MD1		
JPY/USD Weekly Monday Options - Week 1	253A	MJ1		
AUD/USD Weekly Monday Options - Week 1	255A	MA1		
EUR/USD Weekly Monday Options - Week 1	261A	MO1		
GBP/USD Weekly Wednesday Options - Week 1	251A	WG1	Weekly contracts listed for 4 consecutive weeks	Weekly contracts listed for 4 consecutive weeks plus Week 1 Wednesday option expiring November 4, 2020
CAD/USD Weekly Wednesday Options - Week 1	252A	WD1		
JPY/USD Weekly Wednesday Options - Week 1	253A	WJ1		
AUD/USD Weekly Wednesday Options - Week 1	255A	WA1		
EUR/USD Weekly Wednesday Options - Week 1	261A	WE1		
GBP/USD Weekly Wednesday Volatility-Quoted Options - Week 1	251A	VG1		
CAD/USD Weekly Wednesday Volatility-Quoted Options - Week 1	252A	VC1		
JPY/USD Weekly Wednesday Volatility-Quoted Options - Week 1	253A	VJ1		
AUD/USD Weekly Wednesday Volatility-Quoted Options - Week 1	255A	VA1		
EUR/USD Weekly Wednesday Volatility-Quoted Options - Week 1	261A	VE1		
GBP/USD Weekly Friday Options - Week 2	251A	2BP	Weekly contracts listed for 4	Weekly contracts listed for 4 consecutive
CAD/USD Weekly Friday Options - Week 2	252A	2CD		

¹ CME Group closed its Chicago trading floor as of the close of business Friday, March 13, 2020, as a precaution to reduce large gatherings that can contribute to the spread of coronavirus in line with the advice of medical professionals. Updates can be found at: <https://www.cmegroup.com/company/information.html>

JPY/USD Weekly Friday Options - Week 2	253A	2JY	consecutive weeks	weeks <i>plus Week 2</i> <i>Friday option expiring</i> <i>November 13, 2020</i>
AUD/USD Weekly Friday Options - Week 2	255A	2AD		
EUR/USD Weekly Friday Options - Week 2	261A	2EU		
GBP/USD Weekly Friday Volatility-Quoted Options - Week 2	251A	VBB		
CAD/USD Weekly Friday Volatility-Quoted Options - Week 2	252A	VCB		
JPY/USD Weekly Friday Volatility-Quoted Options - Week 2	253A	VJB		
AUD/USD Weekly Friday Volatility-Quoted Options - Week 2	255A	VAB		
EUR/USD Weekly Friday Volatility-Quoted Options - Week 2	261A	VTB		

Please direct questions regarding this notice to:

Asia

Ravi Pandit

+65 6593 5562

Ravi.Pandit@cmegroup.com

Europe

Phil Hermon

+44 20 3379 3983

Phil.Herman@cmegroup.com

Paul Houston

+44 20 3379 3355

Paul.Houston@cmegroup.com

Divay Malhotra

+44 20 3379 3796

Divay.Malhotra@cmegroup.com

U.S.

Emerson Eckhout

+1 312 435 3781

Emerson.Eckhout@cmegroup.com

Craig LeVeille

+1 312 454 5301

Craig.LeVeille@cmegroup.com

Graham McDannel

+1 312 454 5209

Graham.McDannel@cmegroup.com