CME Group

Special Executive Report

DATE: **January 14, 2021**

SER#: **8708**

SUBJECT: **Expansion of the 6.25 Basis Point Strike Price Listing Schedule of the Options on Three-Month Eurodollar and Three-Month SOFR Futures Contracts**

Effective Sunday, January 24, 2021 for trade date Monday, January 25, 2021, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will expand the 6.25 basis point strike price listing schedule for the Options on Three-Month Eurodollar Futures (Rulebook Chapter 452A) and Options on Three-Month SOFR Futures contracts (Rulebook Chapter 460A) (the "Contracts") for trading on the CME trading floor, the CME Globex trading platform ("CME Globex") and for submission of clearing via CME ClearPort as noted in the tables below.

Contract Title	CME Globex/Trading Floor /Clearing Code	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule
Options on Three-Month Eurodollar Futures	GE/ED/ED	6.25 basis points for 1st and 2nd quarterly contract	6.25 basis points for 3rd and 4th quarterly contract
Eurodollar 1yr MC Options	GE0/E0/E0	12.5 basis points	6.25 bps for the first 4 serial and first 2 quarterly months
Eurodollar 2yr MC Options	GE2/E2/E2		
Eurodollar Option 1 Yr MC Week 1	E01/1K/1K	12.5 basis points	6.25 bps for all available contracts
Eurodollar Option 1 Yr MC Week 2	E02/2K/2K		
Eurodollar Option 1 Yr MC Week 3	E03/3K/3K		
Eurodollar Option 1 Yr MC Week 4	E04/4K/4K		
Eurodollar Option 1 Yr MC Week 5	E05/5K/5K		
Eurodollar Options 2 Yr MC Week 1	E21/EE1/EE1		
Eurodollar Options 2 Yr MC Week 2	E22/EE2/EE2		
Eurodollar Options 2 Yr MC Week 3	E23/EE3/EE3		
Eurodollar Options 2 Yr MC Week 4	E24/EE4/EE4		
Eurodollar Options 2 Yr MC Week 5	E25/EE5/EE5		

Contract Title	CME Globex/Floor Trading Floor[1]/Clearing Code	Current Strike Price Listing Schedule	Strike Increment Change
Options on Three-Month SOFR Futures	SR3/S3O/SR3	6.25 basis points for 1st and 2nd quarterly contracts	6.25 basis points for 2 additional quarterly months
One-Year Mid-Curve Options on Three-Month SOFR Futures	S0/S0/S0	12.5 basis points	6.25 bps for the first 4 serial and 2 quarterly months
Two-Year Mid-Curve Options on Three-Month SOFR Futures	S2/S2/S2		
Weekly One-Year Mid-Curve Options on Three-Month SOFR Futures - Week 1	S01/S01/S01	12.5 basis points	6.25 bps for all available contracts
Weekly One-Year Mid-Curve Options on Three-Month SOFR Futures - Week 2	S02/S02/S02		
Weekly One-Year Mid-Curve Options on Three-Month SOFR Futures - Week 3	S03/S03/S03		
Weekly One-Year Mid-Curve Options on Three-Month SOFR Futures - Week 4	S04/S04/S04		
Weekly One-Year Mid-Curve Options on Three-Month SOFR Futures - Week 5	S05/S05/S05		
Weekly Two-Year Mid-Curve Options on Three-Month SOFR Futures - Week 1	S21/S21/S21		
Weekly Two-Year Mid-Curve Options on Three-Month SOFR Futures - Week 2	S22/S22/S22		
Weekly Two-Year Mid-Curve Options on Three-Month SOFR Futures - Week 3	S23/S23/S23		
Weekly Two-Year Mid-Curve Options on Three-Month SOFR Futures - Week 4	S24/S24/S24		
Weekly Two-Year Mid-Curve Options on Three-Month SOFR Futures - Week 5	S25/S25/S25		

The Commodity Futures Trading Commission ("CFTC") will be notified of the aforementioned during the week of February 1, 2021 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions regarding this matter to:

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[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 COVID-19 in line with the advice of medical professionals. Updates can be viewed *HERE*.