



Special Executive Report

DATE: March 16, 2021

SER#: 8731

SUBJECT: Initial Listing of European Style Wednesday Weekly and Monday Weekly Options Contracts on E-mini Nasdaq-100 Index® Futures

Effective Sunday, April 11, 2021 for trade date Monday, April 12, 2021, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list Monday and Wednesday Weekly Options on the E-mini Nasdaq-100 Index Futures (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort as more specifically described below.

Contract Title	Commodity Code	CME Rulebook Chapter
Monday Weekly Options on E-mini Nasdaq-100 Index Futures	Q1A, Q2A, Q3A, Q4A, Q5A	359A
Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures	Q1C, Q2C, Q3C, Q4C, Q5C	359A

Exhibit 1 - Contract Specifications

Exhibit 2 - Exchange Fees

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Exhibit 1**Monday Weekly Options on E-mini Nasdaq-100 Index Futures
Wednesday Weekly Options on E-mini Nasdaq-100 Index Futures**

Underlying Futures Contract/Commodity Code	Each option is exercisable into one E-mini Nasdaq-100 Index Futures Contract / NQ
Trading Unit	\$20 x E-mini Nasdaq-100 Index
Trading and Clearing Hours	CME Globex: Sunday - Friday 5:00 p.m. - 4:00 p.m. Central Time (CT) with a trading halt from 3:15 p.m. – 3:30 p.m. CT CME Globex Pre-Open: Sunday 4:00 p.m. - 5:00 p.m. CT, Monday - Friday 3:15 p.m. - 3:30 p.m. and 4:45 p.m. - 5:00 p.m. CT CME ClearPort: Sunday 5:00 p.m. – Friday 5:45 p.m. CT. There is no reporting from 5:45 p.m. 6:00 p.m. CT from Monday – Thursday
CME Globex and CME ClearPort Codes	Monday Weekly Options on E-mini Nasdaq-100 Index Futures: Q1A, Q2A, Q3A, Q4A, Q5A Wednesday Weekly Options on E-mini Nasdaq-100 Futures: Q1C, Q2C, Q3C, Q4C, Q5C
Listing Schedule	Monday weekly contracts listed for 4 consecutive weeks Wednesday weekly contract listed for 4 consecutive weeks
Termination of Trading	Trading of Monday Weekly Options terminates at 3:00 p.m. CT on Monday of the contract week. Trading of Wednesday Weekly Options terminates at 3:00 p.m. CT on Wednesday of the contract week.
Minimum Price Increment	Regular tick: 0.25 index points = \$5.00 for premium below 5.00 index points Reduced tick: 0.05 index points = \$1.00 for premium at or below 5.00 index points CAB: 0.05 index points = \$1.00
Price Basis	Prices are quoted and traded in Index points.
Strike Price Listing	Strikes within +10% to -20% of the prior day's settlement price of the underlying future contract in 10 index point increments
Exercise Procedure	European Style. Exercisable only on expiration day.
Settlement at Expiration	Option exercise results in a position in the underlying cash-settled futures contract. Options which are in-the-money on the last day of trading are automatically exercised. A 3:00 p.m. CT price fixing based on the weighted average traded price fixing (symbol NQF) of the E-mini Nasdaq-100 Index Futures in the last 30 seconds of trading on expiration day (2:59:30 p.m.- 3:00:00 p.m. CT) will be used to determine which options are in-the-money. Contrarian instructions are prohibited.
Settlement Method	Deliverable
CME Globex Matching Algorithm	F: First In, First Out (FIFO)

Exhibit 2 – Exchange Fees

Membership Type	Venue/Transaction Type	Exchange Fee
Individual Members Clearing Members Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Members & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	CME Globex	\$0.35
	EFP	\$1.84
	EFR	\$1.84
	Block	\$1.84
	Delivery	\$0.09
	Exe Asn Future From	\$0.14
Rule 106.D Lessees Rule 106.F Employees	CME Globex	\$0.47
	EFP	\$1.96
	EFR	\$1.96
	Block	\$1.96
	Delivery	\$0.21
	Exe Asn Future From	\$0.26
Rule 106.R Electronic Corporate Members (For other than CME Globex - Non-Member rates apply)	CME Globex	\$0.45
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	CME Globex	\$0.45
	EFP	\$2.14
	EFR	\$2.14
	Block	\$2.14
	Delivery	\$0.39
	Exe Asn Future From	\$0.44
International Incentive Program (IIP) and International Volume Incentive Program (IVIP) Participants	CME Globex	\$0.50
Members Trading Outside of Division (For other than CME Globex During ETH - Non-Member rates apply)	CME Globex During ETH Only	\$0.54
Non-Members	CME Globex	\$0.55
	EFP	\$2.14
	EFR	\$2.14
	Block	\$2.14
	Delivery	\$0.39
	Exe Asn Future From	\$0.44

Processing Fees	Fee
106.D Lessee/106.H Brokerage	\$0.13
106.F Employee Brokerage	\$0.13
Floor / "New" Brokerage	\$0.04
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.05
Facilitation Fee	\$0.40