



Special Executive Report

DATE: April 6, 2021

SER#: 8750

SUBJECT: Expansion of the Listing Schedule of the Euro/US Dollar (EUR/USD) Monthly Volatility-Quoted Options and Japanese Yen/US Dollar (JPY/USD) Monthly Volatility-Quoted Options Contracts

Effective Sunday, May 16, 2021, for trade date Monday, May 17, 2021, and pending all relevant Commodity Futures Trading Commission ("CFTC") regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will expand the listing schedule of the Euro/US Dollar ("EUR/USD") Monthly Volatility-Quoted Options and Japanese Yen/US Dollar ("JPY/USD") Monthly Volatility-Quoted Options contracts (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort as noted in the table below.

Contract Title	Rulebook Chapter	Commodity Code	Current Listing Schedule	Expanded Listing Schedule
Euro/US Dollar ("EUR/USD") Monthly Volatility-Quoted Options	261A	VXT	4 Quarterlies, 8 Serials	8 Quarterlies, 8 Serials
Japanese Yen/US Dollar ("JPY/USD") Monthly Volatility-Quoted Options	253A	VXJ	4 Quarterlies, 8 Serials	8 Quarterlies, 8 Serials

The Contracts are available for trading on the CME trading floor¹ and on the CME Globex electronic trading system and for submission for clearing only on CME ClearPort.

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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 coronavirus in line with the advice of medical professionals. Additional information may be viewed [HERE](#).