



Special Executive Report

DATE: October 6, 2016

SER#: 7745R

SUBJECT: Initial Listing of Gold/Silver Ratio Futures, Gold/Platinum Spread Futures and Platinum/Palladium Spread Futures Contracts

(This SER supersedes SER 7745 dated September 20, 2016 to amend the listing convention and termination date table associated with the Gold/Platinum Spread Futures contract. No other changes have been made to the original SER).

Effective Sunday, October 23, 2016 for trade date Monday, October 24, 2016, and pending all relevant CFTC regulatory review periods, Commodity Exchange, Inc. ("COMEX") and New York Mercantile Exchange, Inc. ("NYMEX") (collectively, the "Exchanges") will list the Gold/Silver Ratio Futures contract (commodity code: GSR; rulebook chapter: 188), Gold/Platinum Spread Futures contract (commodity code: GPS; rulebook chapter: 189), and Platinum/Palladium Futures contract (commodity code: PPS; rulebook chapter: 190) for trading on CME Globex and for submission for clearing through CME ClearPort as described below.

Gold/Silver Ratio Futures

Contract Name	Gold/Silver Ratio Futures
Exchange	COMEX
Commodity Code	GSR
COMEX Rulebook Chapter	188
Contract Size	\$500*Index(GC/SI)
Listing Schedule	Nearest two cycle month combinations
Termination of Trading	Third last business day of the calendar month prior to the contract month
Minimum Price Fluctuation	0.05 index points
Value per Tick	\$25.00
First Listed Month	December 2016, February 2017
Business Days	Business days are based on U.S. public holiday calendar

Block Trade Minimum Threshold	25 contracts
CME Globex Matching Algorithm	First In First Out (FIFO)

Contract Month	Gold	Silver	Termination Date – third to last business day of the calendar month below
February	February	March	January
March	April	March	February
April	April	May	March
May	June	May	April
June	June	July	May
July	August	July	June
August	August	September	July
September	December	September	August
December	December	December	November

Gold/Platinum Spread Futures

Contract Name	Gold/Platinum Spread Futures
Exchange	COMEX
Commodity Code	GPS
COMEX Rulebook Chapter	189
Contract Size	100 troy ounces
Listing Schedule	Nearest two cycle month combinations
Termination of Trading	Third last business day of the calendar month prior to the contract month
Minimum Price Fluctuation	\$0.10
Value per Tick	\$10.00
First Listed Month	December 2016, February 2017
Business Days	Business days are based on U.S. public holiday calendar

Block Trade Minimum Threshold	10 contracts
CME Globex Matching Algorithm	First In First Out (FIFO)

Contract Month	Gold	Platinum	Termination Date – third to last business day of the calendar month below
January	February	January	December
February	February	April	January
April	April	April	March
June	June	July	May
July	August	July	June
August	August	October	July
October	December	October	September
December	December	January	November

Platinum/Palladium Spread Futures

Contract Name	Platinum/Palladium Spread Futures
Exchange	NYMEX
Commodity Code	PPS
NYMEX Rulebook Chapter	190
Contract Size	100 troy ounces
Listing Schedule	Nearest two cycle month combinations
Termination of Trading	Third last business day of the calendar month prior to the contract month
Minimum Price Fluctuation	\$0.05
Value per Tick	\$5.00
First Listed Month	December 2016, January 2017
Business Days	Business days are based on U.S. public holiday calendar

Block Trade Minimum Threshold	10 contracts
CME Globex Matching Algorithm	First In First Out (FIFO)

Contract Month	Platinum	Palladium	Termination Date – third to last business day of the calendar month below
March	April	March	February
April	April	June	March
June	July	June	May
July	July	September	June
September	October	September	August
October	October	December	September
December	January	December	November
January	January	March	December

Trading and Clearing Hours:

CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:00 p.m. (5:00 p.m. – 4:00 p.m. Chicago Time/CT) with an hour break each day beginning at 5:00 p.m. (4:00 p.m. CT).

Trading and Clearing Fees:

Gold/Silver Ratio Futures

COMEX Fees	Member	Cross-Division	Non-Member	International Incentive Programs (IIP/IVIP)
CME Globex	\$0.70	\$0.95	\$1.45	\$0.88
EFP	\$0.85		\$1.45	
Block	\$0.80		\$1.55	
EFR/EOO	\$3.35		\$3.95	
Agency Cross	\$0.70		\$1.45	

Processing Fees	Member	Non-Member
Cash Settlement	\$0.70	\$1.45
Other Fees		
Facilitation Fee	\$0.50	

Give-Up Surcharge	\$0.05
Position Adjustment/Transfer	\$0.10

Gold/Platinum Spread Futures

	Member	Cross-Division	Non-Member	International Incentive Programs (IIP/IVIP)
COMEX Fees				
CME Globex	\$1.40	\$1.90	\$2.90	\$1.76
EFP	\$1.40		\$2.90	
Block	\$1.60		\$3.10	
EFR/EOO	\$6.40		\$7.90	
Agency Cross	\$1.40		\$2.90	

Processing Fees	Member	Non-Member
Cash Settlement	\$1.40	\$2.90
Other Fees		
Facilitation Fee	\$0.50	
Give-Up Surcharge	\$0.05	
Position Adjustment/Transfer	\$0.10	

Platinum/Palladium Spread Futures

	Member	Cross-Division	Non-Member	International Incentive Programs (IIP/IVIP)
NYMEX Fees				
CME Globex	\$1.40	\$0.70	\$2.90	\$1.76
EFP	\$1.40		\$2.90	
Block	\$1.60		\$3.10	
EFR/EOO	\$6.40		\$7.90	
Agency Cross	\$1.40		\$2.90	

Processing Fees	Member	Non-Member
Cash Settlement	\$1.40	\$2.90
Other Fees		
Facilitation Fee	\$0.50	
Give-Up Surcharge	\$0.05	
Position Adjustment/Transfer	\$0.10	

Metals Research:

Joann Arena
Richard Stevens

joann.arena@cmegroup.com
richard.stevens@cmegroup.com

212.299.2356
+44 203 379 3790