



Special Executive Report

S-7617R

March 24, 2016

Adding Third Serial Month to Certain CME Foreign Exchange (FX) Option Contracts

(This SER supersedes SER-7617 dated March 21, 2016 and is being issued to include American- and European-style exercise options on Japanese Yen/US Dollar (JPY/USD) futures and American-style exercise options on Euro/Japanese Yen (EUR/JPY) futures, which were not originally included on the list of eligible FX option contracts adding third serial month expirations. No other changes have been made to the original SER.)

Effective Sunday, April 24, 2016 for trade date Monday, April 25, 2016, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will add a third serial month expiration to the following Foreign Exchange ("FX") option contracts within the currently established listing cycle:

- American- and European-style exercise options on Australian Dollar/US Dollar (AUD/USD), Canadian Dollar/US Dollar (CAD/USD), Swiss Franc/US Dollar (CHF/USD), Euro/US Dollar (EUR/USD), Japanese Yen/US Dollar (JPY/USD), and British Pound/US Dollar (GBP/USD) futures;
- American-style exercise options on Euro/Swiss Franc (EUR/CHF), Euro/British Pound (EUR/GBP), Euro/Japanese Yen (EUR/JPY), Israeli Shekel/US Dollar (ILS/USD), and New Zealand Dollar/US Dollar (NZD/USD) futures; and
- American-style exercise options on Czech Koruna/Euro (CZK/EUR), Czech Koruna/US Dollar (CZK/USD), Hungarian Forint/Euro (HUF/EUR), Hungarian Forint/US Dollar (HUF/USD), Polish Zloty/Euro (PLN/EUR), and Polish Zloty/US Dollar (PLN/USD) futures.

As shown in Appendix A, CME will add the August 2016 serial month expiration effective Monday, April 25 to the above mentioned FX option contracts.

The Exchange lists the above mention FX options for trading on CME Globex and the CME trading floor and for submission for clearing on CME ClearPort.

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments during the week of May 2, 2016, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Questions regarding this notice may be directed to:

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Appendix A

Amendments to Current Listing Cycle of Select CME FX Option Contracts by Adding Third Serial Month Expiration

(Effective Trade Date Monday, April 25, 2016)

	Expiry	Term	Last Trading Day	Comment
1	April 2016	Weekly - 1	April 29, 2016	Listed
2	May 2016	Serial - 1	May 6, 2016	Listed
3	May 2016	Weekly - 2	May 13, 2016	Listed
4	May 2016	Weekly - 3	May 20, 2016	Listed
5	May 2016	Weekly - 4	May 27, 2016	Listed
6	June 2016	Quarterly - 1	June 3, 2016	Listed
7	July 2016	Serial - 2	July 8, 2016	Listed
8	August 2016	Serial - 3	August 5, 2016	To Be Added
9	September 2016	Quarterly - 2	September 9, 2016	Listed
10	December 2016	Quarterly - 3	December 9, 2016	Listed
11	March 2017	Quarterly - 4	March 3, 2017	Listed

The above table is applicable to American- and European-style exercise options on Australian Dollar/US Dollar (AUD/USD), Canadian Dollar/US Dollar (CAD/USD), Swiss Franc/US Dollar (CHF/USD), Euro/US Dollar (EUR/USD), Japanese Yen/US Dollar (JPY/USD), and British Pound/US Dollar (GBP/USD) futures and American-style exercise options on Euro/Swiss Franc (EUR/CHF), Euro/British Pound (EUR/GBP), Euro/Japanese Yen (EUR/JPY), Israeli Shekel/US Dollar (ILS/USD), and New Zealand Dollar/US Dollar (NZD/USD) futures.

	Expiry	Term	Last Trading Day	Comment
1	May 2016	Serial - 1	May 6, 2016	Listed
2	June 2016	Quarterly - 1	June 3, 2016	Listed
3	July 2016	Serial - 2	July 8, 2016	Listed
4	August 2016	Serial - 3	August 5, 2016	To Be Added
5	September 2016	Quarterly - 2	September 9, 2016	Listed
6	December 2016	Quarterly - 3	December 9, 2016	Listed
7	March 2017	Quarterly - 4	March 3, 2017	Listed

The above table is applicable to American-style exercise options on Czech Koruna/Euro (CZK/EUR), Czech Koruna/US Dollar (CZK/USD), Hungarian Forint/Euro (HUF/EUR), Hungarian Forint/US Dollar (HUF/USD), Polish Zloty/Euro (PLN/EUR), and Polish Zloty/US Dollar (PLN/USD) futures.

Source: CME Group.