

Special Executive Report

S-7703**July 15, 2016**

Listing of Existing Six (6) Weekly FX Option Contracts on CME Globex and CME ClearPort Platforms

Effective Sunday, August 7, 2016 for trade date Monday, August 8, 2016, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") shall make available the six (6) existing FX weekly options contracts (the "Contracts") for trading on CME Globex and for submission for clearing through CME ClearPort as set forth in the table below. The Contracts are currently available for trading on the CME trading floor.

Contract Title	CME Rulebook Chapter	Floor/Globex/ClearPort/Clearing Codes
Mexican Peso/US Dollar ("MXN/USD") American Weekly Options	256A	1M-5M
Brazilian Real/US Dollar ("BRL/USD") American Weekly Options	257A	1R-5R
New Zealand Dollar/US Dollar ("NZD/USD") American Weekly Options	258A	1Z-5Z
Euro/British Pound ("EUR/GBP") American Weekly Options	301A	1E-5E
Euro/Japanese Yen ("EUR/JPY") American Weekly Options	303A	1H-5H
Euro/Swiss Franc ("EUR/CHF") American Weekly Options	304A	1I-5I

CME Globex and CME ClearPort hours are Sunday through Friday, 5:00 p.m. to 4:00 p.m. Chicago Time ("CT"), with a one-hour break Monday through Thursday, beginning at 4:00 p.m. CT.

The CME Trade Matching Algorithm for the Contracts will be first-in, first out ("FIFO").

Appendix 1 enumerates the related Exchange fees for the Contracts.

Appendix 2 summarizes the related amendments to CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table for the Contracts.

Appendix 3 details the related amendments to CME Rule 589. ("Special Price Limit Fluctuations") Table for the Contracts.

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Appendix 1

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	Open Outcry Delivery	\$0.07
	CME Globex	\$0.32
	EFP EFR Block	\$1.07
	Exercise Assign Future From	\$0.12
Rule 106.D Lessees Rule 106.F Employees	Open Outcry Delivery	\$0.27
	CME Globex	\$0.52
	EFP EFR Block	\$1.27
	Exercise Assign Future From	\$0.32
Rule 106.R Electronic Corporate Members (For other than CME Globex – See Non-Members)	CME Globex	\$0.44
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	Open Outcry Delivery	\$0.45
	CME Globex	\$0.44
	EFP EFR Block	\$1.45
	Exercise Assign Future From	\$0.50
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than Globex - See Non-Members)	CME Globex	\$0.54
Central Bank Incentive Program (CBIP) Participants Emerging Markets Bank Incentive Program (EMBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants Latin American Commercial Incentive Program (LACIP) Participants Latin American Proprietary Trading Incentive Program (LAPTIP) Participants (For other than Globex - See Non-Members)	CME Globex	\$1.00
CTA/Hedge Fund Incentive Program Participants (For other than Globex - See Non-Members)	CME Globex	\$1.20
Members Trading Outside of Division (For other than Globex During ETH - See Non-Members)	CME Globex During ETH Only	\$0.85
Non-Members (Including: CBOE Members)	Open Outcry Delivery	\$0.60
	CME Globex – Outrights	\$1.60
	CME Globex – Spreads	\$1.60
	EFP EFR Block	\$1.60
	Exercise Assign Future From	\$0.65

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

Appendix 2

Amendments to CME Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table

(Additions are underlined.)

Instrument Name		Globex Non-Reviewable Ranges (NRR)		
FX Products Futures	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks
G10 Currency Pairs (CME)				
EUR/GBP Futures	RP	40 ticks	200	40
EUR/CHF Futures	RF	40 ticks	40	40
EUR/JPY Futures	RY	40 ticks	40	40
NZD/USD Futures	6N	40 ticks	40	40
Emerging Markets Currency Pairs (CME)				
BRL/USD Futures	6L	40 ticks	20.0	40
MXN/USD Futures	6M	40 ticks	400	40
FX Products Options	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	Bid/Ask Reasonability	
<u>BRL/USD (American) Weekly Options</u>	<u>#R</u>	<u>The greater of delta times the underlying futures non-reviewable range or 20% of premium up to 1/4 of the underlying futures' non-reviewable range with a minimum of 1 tick</u>	<u>The greater of the delta times the underlying futures' non-reviewable range or 5% of the fair value premium up to the underlying futures' non-reviewable range with a minimum reasonability of 10 ticks</u>	
<u>EUR/CHF (American) Crossrate Weekly Options</u>	<u>#I</u>			
<u>EUR/GBP (American) Crossrate Weekly Options</u>	<u>#E</u>			
<u>EUR/JPY (American) Crossrate Weekly Options</u>	<u>#H</u>			
<u>MXN/USD (American) Weekly Options</u>	<u>#M</u>			
<u>NZD/USD (American) Weekly Options</u>	<u>#Z</u>			

Appendix 3

Amendments to CME Rule 589. (“Special Price Limit Fluctuations”) Table

(Additions are underlined.)

	Products with a limit level designated in blue are associated products without their own special price limit fluctuations table.
	Products in green - please see product rulebook chapter for additional details.

Note - ** Denotes a product not listed on Globex.

Note - *** Designates associated Inter-commodity products

Product	RULEBOOK CHAPTER	COMMODITY CODE	PRIMARY/ ASSOCIATED	ASSOCIATED WITH	BASE IN REAL ECONOMIC VALUE	Level 1	Level 2	Level 3	Level 4	Level 5
CME										
Euro/ British Pound Sterling (Euro/ BP) Cross Rate Futures	301	RP	Primary	Primary	400 ticks	2000	4000	6000	8000	No Limit
Options on Euro/ British Pound Sterling (Euro/ BP) Cross Rate Futures	301A	RP	Associated	RP						No Limit
<u>Euro FX/BP Cross Rate Weekly Options</u>	<u>301A</u>	<u>1E, 2E, 3E, 4E, 5E</u>	<u>Associated</u>	<u>RP</u>						<u>No Limit</u>
Euro/ Japanese Yen (Euro/ JY) Cross Rate Futures	303	RY	Primary	Primary	400 ticks	400	800	1200	1600	No Limit
Options on Euro/ Japanese Yen (Euro/ JY) Cross Rate Futures	303A	RY	Associated	RY						No Limit
<u>Euro FX/JY Cross Rate Weekly Options</u>	<u>303A</u>	<u>1H, 2H, 3H, 4H, 5H</u>	<u>Associated</u>	<u>RY</u>						<u>No Limit</u>
Euro/ Swiss Franc (Euro/ SF) Cross Rate Futures	304	RF	Primary	Primary	400 ticks	400	800	1200	1600	No Limit
Options on Euro/ Swiss Franc (Euro/ SF) Cross Rate Futures	304A	RF	Associated	RF						No Limit
<u>Euro FX/SF Cross Rate Weekly Options</u>	<u>304A</u>	<u>1I, 2I, 3I, 4I, 5I</u>	<u>Associated</u>	<u>RF</u>						<u>No Limit</u>
Mexican Peso/U.S. Dollar (MXN/USD) Futures	256	6M	Primary	Primary	400 ticks	4000	8000	12000	16000	No Limit
Options on Mexican Peso/U.S. Dollar (MXN/USD) Futures	256A	MP	Associated	6M						No Limit
<u>Mexican Peso Weekly Options</u>	<u>256A</u>	<u>1M, 2M, 3M, 4M, 5M</u>	<u>Associated</u>	<u>6M</u>						<u>No Limit</u>
New Zealand Dollar/U.S. Dollar (NZD/USD) Futures	258	6N	Primary	Primary	400 ticks	400	800	1200	1600	No Limit
Options on New Zealand Dollar/U.S. Dollar (NZD/USD) Futures	258A	6N	Associated	6N						No Limit
<u>New Zealand Dollar Weekly Options</u>	<u>258A</u>	<u>1Z, 2Z, 3Z, 4Z, 5Z</u>	<u>Associated</u>	<u>6N</u>						<u>No Limit</u>
Brazilian Real/U.S. Dollar (BRL/USD) Futures	257	6L	Primary	Primary	400 ticks	200.0	400.0	600.0	800.0	No Limit
Options on Brazilian Real/U.S. Dollar (BRL/USD) Futures	257A	BR	Associated	6L						No Limit
<u>Brazilian Real Weekly Options</u>	<u>257A</u>	<u>1R, 2R, 3R, 4R, 5R</u>	<u>Associated</u>	<u>6L</u>						<u>No Limit</u>