



## Special Executive Report

S-7880R

March 29, 2017

### Listing of Existing Options on South African Rand/U.S. Dollar (ZAR/USD) Futures Contracts on CME Globex

(This SER supersedes SER-7880 dated March 27, 2017 and is being issued to amend the related Exchange Fee Schedule. No other amendments are being made to the original SER.)

Effective Sunday, April 23, 2017, for trade date Monday, April 24, 2017, and pending all relevant Commodity Futures Trading Commission regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") shall make available options on South African Rand/U.S. Dollar ("ZAR/USD") futures contracts (the "Contracts") for trading on the CME Globex electronic trading platform as described in the table below.

Contract Title	CME Rulebook Chapter	Commodity Codes
Options on South African Rand/U.S. Dollar ("ZAR/USD") Futures	259A	RA
Options on South African Rand/U.S. Dollar ("ZAR/USD") Futures (European Weekly Options)	259A	1N-5N

The Contracts are currently available for trading via open outcry on the CME trading floor and for submission for clearing via CME ClearPort.

#### Clearing and Trading Hours:

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

CME Globex: Sunday – Friday, 5:00 p.m. to 4:00 p.m. CT, with a one-hour break Monday through Thursday, beginning at 4:00 p.m. CT.

CME Trading Floor: Monday – Friday, 7:20 a.m. - 2:00 p.m. CT.

The CME Globex match algorithm for the Contracts will be: First-In, First-Out ("FIFO").

The block trade minimum threshold level is 50 contracts.

#### Exchange Fee Schedule:

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 CME 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 Proprietary Trading Incentive Program (LAPTIP) Participants (For other than CME Globex - See Non-Members)	CME Globex	\$1.00
CTA/Hedge Fund Incentive Program Participants (For other than CME Globex - See Non-Members)	CME Globex	Refer to Volume Discount Notes
Members Trading Outside of Division (For other than CME Globex During ETH - See Non-Members)	CME Globex During ETH Only	\$0.85
Non-Members (Including Latin America Commercial Incentive Program (LACIP) Participants & CTA/ Hedge Fund Program Participants) (Including: CBOE Members)	Open Outcry   Delivery	\$0.60
	CME Globex	\$1.60
	EFP   EFR   Block	\$1.60
	Exercise   Assign   Future From	\$0.65

Other CME Processing Fees	Exchange Fee
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

Questions regarding this notice may be directed to:

#### Asia

Ravi Pandit +65 6593 5562

[ravi.pandit@cmegroup.com](mailto:ravi.pandit@cmegroup.com)

#### Europe

Paul Houston +44 20 3379 3355

[paul.houston@cmegroup.com](mailto:paul.houston@cmegroup.com)

#### U.S.

Matthew Gierke +1 312 930 8543  
Craig LeVeille +1 312 454 5301  
Simon Burnham +1 312 930 3426  
Kevin McMillin +1 312 930 8264

[matthew.gierke@cmegroup.com](mailto:matthew.gierke@cmegroup.com)  
[craig.leville@cmegroup.com](mailto:craig.leville@cmegroup.com)  
[simon.burnham@cmegroup.com](mailto:simon.burnham@cmegroup.com)  
[kevin.mcmillin@cmegroup.com](mailto:kevin.mcmillin@cmegroup.com)