



## Special Executive Report

S-7549R

23 December 2015

### **Listing of Certain CME Equity and Interest Rate Option Contracts for Clearing via CME ClearPort**

(SER S-7549R supersedes SER S-7549, dated 21 December 2015, to delete references Week 3 and Week 5 option contracts.)

Effective Sunday, 10 January 2016, for trade date Monday, 11 January 2016, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") shall make End-of-Month Options on Standard and Poor's 500 Stock Price Index™ Futures, Weekly Options on Standard and Poor's 500 Stock Price Index™ Futures, End-of-Month Options on E-mini® Standard and Poor's 500 Stock Price Index Futures, Weekly Options on E-mini® Standard and Poor's 500 Stock Price Index Futures, End-of-Month Options on E-mini NASDAQ 100 Index® Futures, Weekly Options on E-mini NASDAQ 100 Index® Futures, and options on Three-Month Eurodollar Futures Calendar Spreads (the "Contracts") available for submission for clearing through CME ClearPort.

The Exchange is adding the CME ClearPort venue to these products to support the submission of trades for clearing to the Exchange. Please note that this action does not change any previously-approved trade types or strategies, nor does it change any products listed for trading on CME.

Contract	CME Rulebook Chapter	CME Clearing Codes
End-of-Month Options on Standard and Poor's 500 Stock Price Index™ Futures	351A	EV
Weekly Options on Standard and Poor's 500 Stock Price Index™ Futures	351A	EV1,EV2,EV4
End-of-Month Options on E-mini® Standard and Poor's 500 Stock Price Index Futures	358A	EW
Weekly Options on E-mini® Standard and Poor's 500 Stock Price Index Futures	358A	EW1,EW2,EW4
End-of-Month Options on E-mini NASDAQ 100 Index® Futures	359A	QNE
Weekly Options on E-mini NASDAQ 100 Index® Futures	359A	QN1,QN2,QN4
Options on Three-Month Eurodollar Futures Calendar Spreads	452D	SPO

End-of-Month Options on Standard and Poor's 500 Stock Price Index™ Futures, Weekly Options on Standard and Poor's 500 Stock Price Index™ Futures, and options on Three-Month Eurodollar Futures Calendar Spreads are currently available for trading on the CME Globex electronic trading platform ("CME Globex") and in open outcry.

End-of-Month Options on E-mini® Standard and Poor's 500 Stock Price Index Futures, Weekly Options on E-mini® Standard and Poor's 500 Stock Price Index Futures, End-of-Month Options on E-mini NASDAQ 100 Index® Futures, and Weekly Options on E-mini NASDAQ 100 Index® Futures are currently available for trading only on CME Globex.

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.

Exchange fees are published at [http://www.cmegroup.com/company/files/CME\\_Fee\\_Schedule.pdf](http://www.cmegroup.com/company/files/CME_Fee_Schedule.pdf). Exchange fees pertinent to the actions certified herein, including surcharges per contract for ex-pit transactions and clearing fees per contract, are as follows:

Clearing Fees per Contract (Unless Otherwise Noted)	Equity Options	E-mini Equity Options	Interest Rate Options	Interest Rate Options EFP Surcharge and Block Trade Surcharge
Individual Equity Members/Clearing Members / Rule 106.J Equity Member Firms/Rule 106.I Members / Rule 106.S Member Approved Funds	\$0.22	\$0.09	\$0.09	\$0.09
Rule 106.D Lessees / Rule 106.F Employees	\$0.45	\$0.21	\$0.27/\$0.30	\$0.27/\$0.30
Rule 106.R Electronic Corporate Member - Holding Member	\$0.80	\$0.39	\$0.34	\$0.34
Rule 106.H and 106.N Firms	\$0.60	\$0.39	\$0.34/\$0.49	\$0.34/\$0.49
International Incentive Program (IIP) Participants	\$0.80	\$0.39	\$0.36	\$0.36
International Volume Incentive Program (IVIP) Participants				
Asian Incentive Program (AIP) Participants				
Central Bank Incentive Program (CBIP) Participants				
Emerging Markets Bank Incentive Program (EMBIP) Participants	\$0.80	\$0.39	\$0.34	\$0.34
Latin American Fund Manager Incentive Program (FMIP) Participants				
Latin American Prop Trading Incentive Program (LAPТИP) Participants				
CME Electronic Incentive Program (CEIP) Participants	\$0.80	\$0.49	\$0.49	\$0.49
Latin American Commercial Incentive Program (LACIP) Participants	\$0.81	\$0.39	\$0.64	\$0.64
CTA/Hedge Fund Incentive Program Participants	\$0.81	\$0.39	\$0.64	\$0.64
CBOE Members (reduced rates for S&P Index & E-mini S&P only)	\$0.71/\$0.81	\$0.34/\$0.39	\$0.64	\$0.64
Customers of Member Firms (Non-Members)	\$0.81	\$0.39	\$0.64	\$0.64
Equity Products EFP Surcharge and Block Trade Surcharge	\$1.75	\$1.75		
Facilitation Fee	\$0.40	\$0.40		\$0.40

Please refer questions on this subject to:

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