To: Chief Executive Officers
   Chief Financial Officers
   Chief Compliance Officers
   Legal Counsel

From: CME Clearing Europe Limited (the Clearing House)

Advisory No.: 14-68

Notice Date: 23 October 2014

Amendments to the Contract Module for FX Contracts

1 Introduction

The Clearing House provides notice of the following amendments to the Contract Module for FX Contracts on the dates indicated below. These amendments include minor changes of an administrative character (trading hours on public holidays) as well as amendments to the settlement reference price for the Indian Rupee and Brazilian Real required by the Central Banks of Brazil and India.

(i) Administrative changes
   • Date of Change: 17 October 2014
   • Rule Chapter: the whole Rulebook

(ii) US Dollar/Brazilian Real FX Future (USD/BRL)
    CMECE is to change the cash settlement publication site for the BRL PTAX rate.
    • Date of Change: 1st September 2014
    • Rulebook Chapter: Chapter AA15

(iii) US Dollar/Indian Rupee FX Future (USD/INR)
    CMECE is to change the cash settlement publication time for the INR RBIB rate.
    • Date of Change: 1st September 2014
    • Rulebook Chapter: AA29

The changes to the Contract Module for FX Contracts are detailed in the Appendices.

2 Further Information

For further information please contact Clearing Support on +44 (0)20 3379 3131 or email: ClearingSupport@cmeclearingeurope.com

Attachments
Appendix 1 – Contract Module - FX
Appendix 2 – Contract Module – FX (track changes)