



Special Executive Report

S-8013

October 23, 2017

Amendments to the Price Increment Rule for 40 FX Futures Contract

Effective Sunday, November 5, 2017 for trade date Monday, November 6, 2017, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") shall amend the price increment rule for forty (40) FX futures contracts (collectively, the "Contracts") as listed in the table in Appendix 1. The Contracts are available for trading on CME Globex and for submission for clearing via CME ClearPort.

CME is amending the price increment rule for 40 FX futures contracts so the same tick increment applies for FX futures intra-currency spreads regardless of the execution platform. FX futures intra-currency spreads will have the same minimum price increment regardless of whether the spreads are executed electronically on Globex or as a block on ClearPort.

The Rule Amendments can be viewed [HERE](#).

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Appendix 1
List of Affected Forty (40) FX Futures Contracts

Contract Title	Rulebook Chapter	Commodity Code	CME Rule
British Pound Sterling/U.S. Dollar (GBP/USD) Futures	251	BP	25101.C. Price Increments
Canadian Dollar/U.S. Dollar (CAD/USD) Futures	252	C1	25201.C. Price Increments
Japanese Yen/U.S. Dollar (JPY/USD) Futures	253	J1	25301.C. Price Increments
Swiss Franc/U.S. Dollar (CHF/USD) Futures	254	E1	25401.C. Price Increments
Australian Dollar/U.S. Dollar (AUD/USD) Futures	255	AD	25501.C. Price Increments
New Zealand Dollar/U.S. Dollar (NZD/USD) Futures	258	NE	25801.C. Price Increments
Euro/U.S. Dollar (EUR/USD) Futures	261	EC	26101.C. Price Increments
E-mini Euro/U.S. Dollar (EUR/USD) Futures	262	E7	26201.C. Price Increments
E-mini Japanese Yen (JPY/USD) Futures	263	J7	26301.C. Price Increments
Norwegian Krone/U.S. Dollar (NOK/USD) Futures	264	UN	26401.C. Price Increments
Swedish Krona/U.S. Dollar (SEK/USD)	265	SE	26501.C. Price Increments
Czech Koruna/U.S. Dollar (CZK/USD) Futures	266	CZ	26601.C. Price Increments
Hungarian Forint/U.S. Dollar (HUF/USD) Futures	267	FR	26701.C. Price Increments
Polish Zloty/U.S. Dollar (PLN/USD) Futures	268	PZ	26801.C. Price Increments
Israeli Shekel/U.S. Dollar (ILS/USD) Futures	269	IS	26901.C. Price Increments
Chinese Renminbi/U.S. Dollar (RMB/USD) Futures	270	RMB	27001.C. Price Increments
U.S. Dollar/Turkish Lira (USD/TRY) Futures	272	TRY	27201.C. Price Increments
Indian Rupee/U.S. Dollar (INR/USD) Futures	279	SIR	27901.C. Price Increments
U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures	284L	CNH	284L01.C. Price Increments
E-Micro Indian Rupee/U.S. Dollar (INR/USD) Futures	296	MIR	29601.C. Price Increments
CME Bloomberg Dollar Spot Index Futures	299	BDI	29901.C. Price Increments
Euro/British Pound (EUR/GBP) Cross Rate Futures	301	RP	30101.C. Price Increments
Euro/Canadian Dollar (EUR/CAD) Cross Rate Futures	302	CC	30201.C. Price Increments
Euro/Japanese Yen (EUR/JPY) Cross Rate Futures	303	RY	30301.C. Price Increments
Euro/Swiss Franc (EUR/CHF) Cross Rate Futures	304	RF	30401.C. Price Increments
British Pound Sterling/Japanese Yen (GBP/JPY) Cross Rate Futures	305	BY	30501.C. Price Increments
British Pound Sterling/Swiss Franc (GBP/CHF) Cross Rate Futures	306	BF	30601.C. Price Increments
Swiss Franc/Japanese Yen (CHF/JPY) Cross Rate Futures	307	SJ	30701.C. Price Increments
Australian Dollar/Canadian Dollar (AUD/CAD) Cross Rate Futures	308	AC	30801.C. Price Increments
Australian Dollar/Japanese Yen (AUD/JPY) Cross Rate Futures	309	AJ	30901.C. Price Increments
Australian Dollar/New Zealand Dollar (AUD/NZD) Cross Rate Futures	310	AN	31001.C. Price Increments
Canadian Dollar/Japanese Yen (CAD/JPY) Cross Rate Futures	311	CY	31101.C. Price Increments
Euro/Australian Dollar (EUR/AUD) Cross Rate Futures	312	CA	31201.C. Price Increments
Euro/Norwegian Krone (EUR/NOK) Cross Rate Futures	313	CN	31301.C. Price Increments
Euro/Swedish Korna (EUR/SEK) Cross Rate Futures	314	KE	31401.C. Price Increments
Czech Koruna/Euro (CZK/EUR) Cross Rate Futures	315	K	31501.C. Price Increments
Hungarian Forint/Euro (HUF/EUR) Cross Rate Futures	316	R	31601.C. Price Increments
Polish Zloty/Euro (PLN/EUR) Cross Rate Futures	317	Z	31701.C. Price Increments
Chinese Renminbi (RMB/EUR) Cross Rate Futures	318	RME	31801.C. Price Increments
Euro/Turkish Lira (EUR/TRY) Cross Rate Futures	320	TRE	32001.C. Price Increments