

Advisory Notice

Clearing House

11-83

TO: Clearing Member Firms

Back Office Managers Delivery Personnel

FROM: CME Clearing

SUBJECT: New E-micro Deliverable Currency Contracts & Currency Delivery

Procedures

DATE: March 9, 2011

Please be advised effective with the March 2011 Currency Delivery the following Emicro currency contracts will be physically deliverable:

- E-micro CAD/USD (MCD)
- E-micro CHF/USD (MSF)
- E-micro JPY/USD (MJY)

The three new E-micro currency contracts join the list of six E-micro currencies which became deliverable in December 2010:

- E-micro AUD/USD (M6A)
- E-micro EUR/USD (M6E)
- E-micro GBP/USD (M6B)
- E-micro USD/CAD (M6C)
- E-micro USD/CHF (M6S)
- E-micro USD/JPY (M6J)

Detailed currency delivery procedures can be found on cmegroup.com through the following link:

http://www.cmegroup.com/clearing/files/DeliveryProcedures.pdf

If there are any questions, please contact Deliveries at (312) 930-3172