CME Group | Advisory Notice

13-220

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Price Format changes for Euro FX/GBP (RP) and Euro FX/JPY (RY) Futures**

DATE: May 14, 2013

As previously announced, CME Group will allow a reduced tick increment for calendar spread trades for Euro FX/GBP Cross Rate (RP) and Euro FX/JPY Cross Rate (RY) effective May 20th 2013. As a result of this change, the price format will change on the text version of the Settlement Price File and SPAN file. The changes are currently in the New Release Environment and will become effective in Production May 20th, 2013.

Settlement Price Format	Current Production	Production May 20th
Euro FX/GBP Cross Rate (RP)	84865	848650
Euro FX/JPY Cross Rate (RY)	13223	132230

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