



Special Executive Report

S- 7469

September 23, 2015

**Reduction to the Block Trade Minimum Quantity Threshold Level
of 30 Standard-Sized Foreign Exchange Futures Contracts
and 10 Companion Foreign Exchange Option Contracts**

Effective Sunday, October 11, 2015 for trade date Monday, October 12, 2015, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will reduce the minimum block threshold levels of thirty (30) foreign exchange ("FX") futures contracts and ten (10) companion FX option contracts. Block Trades are conducted pursuant to CME Rule 526. ("Block Trades").

As shown in Attachment 1, CME will reduce the block threshold minimums of 30 FX futures contracts from 50 to 10 contracts. The Exchange lists these futures for trading on CME Globex and for submission for clearing on CME ClearPort.

In addition, as indicated in Attachment 2, CME will reduce the block threshold minimums of 10 companion FX option contracts from 50 to 20 contracts, or twice the newly reduced block thresholds of the corresponding underlying FX futures. The Exchange lists these options for trading on CME Globex and the CME trading floor and for submission for clearing on CME ClearPort.

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Attachment 1

FX Futures Contracts with Reduced Block Threshold Levels under CME Rule 526.

	Clearing Code	Futures Contract	Current Block Level	New Block Level
1.)	AC	Australian Dollar/Canadian Dollar (AUD/CAD) Cross Rate Futures	50	10
2.)	AJ	Australian Dollar/Japanese Yen (AUD/JPY) Cross Rate Futures	50	10
3.)	AN	Australian Dollar/New Zealand Dollar (AUD/NZD) Cross Rate Futures	50	10
4.)	CY	Canadian Dollar/Japanese Yen (CAD/JPY) Cross Rate Futures	50	10
5.)	SJ	Swiss Franc/Japanese Yen (CHF/JPY) Cross Rate Futures	50	10
6.)	RME	Chinese Renminbi/Euro (RMB/EUR) Cross Rate Futures	50	10
7.)	RMB	Chinese Renminbi/U.S. Dollar (RMB/USD) Futures	50	10
8.)	K	Czech Koruna/Euro (CZK/EUR) Cross Rate Futures	50	10
9.)	CZ	Czech Koruna/U.S. Dollar (CZK/USD) Futures	50	10
10.)	CA	Euro/Australian Dollar (EUR/AUD) Cross Rate Futures	50	10
11.)	CC	Euro/Canadian Dollar (EUR/CAD) Cross Rate Futures	50	10
12.)	CN	Euro/Norwegian Krone (EUR/NOK) Cross Rate Futures	50	10
13.)	KE	Euro/Swedish Krona (EUR/SEK) Cross Rate Futures	50	10
14.)	TRE	Euro/Turkish Lira (EUR/TRY) Cross Rate Futures	50	10
15.)	BF	British Pound Sterling/Swiss Franc (GBP/CHF) Cross Rate Futures	50	10
16.)	BY	British Pound Sterling/Japanese Yen (GBP/JPY) Cross Rate Futures	50	10
17.)	R	Hungarian Forint/Euro (HUF/EUR) Cross Rate Futures	50	10
18.)	FR	Hungarian Forint/U.S. Dollar (HUF/USD) Futures	50	10
19.)	IS	Israeli Shekel/U.S. Dollar (ILS/USD) Futures	50	10
20.)	SIR	Indian Rupee/U.S. Dollar (INR/USD) Futures	50	10
21.)	KRW	Korean Won/U.S. Dollar (KRW/USD) Futures	50	10
22.)	UN	Norwegian Krone/U.S. Dollar (NOK/USD) Futures	50	10
23.)	Z	Polish Zloty/Euro (PLN/EUR) Cross Rate Futures	50	10
24.)	PZ	Polish Zloty/U.S. Dollar (PLN/USD) Futures	50	10
25.)	SE	Swedish Krona/U.S. Dollar (SEK/USD) Futures	50	10
26.)	CHL	U.S. Dollar/Chilean Peso (USD/CLP) Futures	50	10
27.)	CNH	U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures	50	10
28.)	CNY	U.S. Dollar/Chinese Renminbi (USD/RMB or CNY) Futures with U.S. Dollar Banking	50	10
29.)	ZAR	U.S. Dollar/South African Rand (USD/ZAR) Futures	50	10
30.)	TRY	U.S. Dollar/Turkish Lira (USD/TRY) Futures	50	10

Attachment 2

FX Option Contracts with Reduced Block Threshold Levels under CME Rule 526.

Clearing Code	Option Contract	Current Block Level	New Block Level
1.) K	Options on Czech Koruna/Euro (CZK/EUR) Cross Rate Futures	50	20
2.) CZ	Options on Czech Koruna/U.S. Dollar (CZK/USD) Futures	50	20
3.) R	Options on Hungarian Forint/Euro (HUF/EUR) Cross Rate Futures	50	20
4.) FR	Options on Hungarian Forint/U.S. Dollar (HUF/USD) Futures	50	20
5.) IS	Options on Israeli Shekel/U.S. Dollar (ILS/USD) Futures	50	20
6.) KRW	Options on Korean Won/U.S. Dollar (KRW/USD) Futures	50	20
7.) Z	Options on Polish Zloty/Euro (PLN/EUR) Cross Rate Futures	50	20
8.) PZ	Options on Polish Zloty/U.S. Dollar (PLN/USD) Futures	50	20
9.) RME	Options on Chinese Renminbi/Euro (RMB/EUR) Cross Rate Futures	50	20
10.) RMB	Options on Chinese Renminbi/U.S. Dollar (RMN/USD) Futures	50	20