

CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-001

Date: January 05, 2017

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, February 26, 2017 for trade date Monday, February 27, 2017 and pending all relevant CFTC regulatory review periods, please be advised that the CME (EXCHANGE) will

- 1) Expand the listing of contract months for the Six (6) Foreign Exchange (FX) futures on CME Globex and for submission for clearing on CME ClearPort as seen below in [Appendix1](#)
- 2) Introduce reduce tick calendar spreads on CME Globex for consecutive month spreads. The spread legs will clear at a reduced tick in clearing. See details of reduced spread ticks in the FX Contract specification document.
<http://cmegroup.com/campaigns/fx-monthlies/fx-monthly-futures-contract-specs.pdf>
- 3) For trade submission on CME ClearPort please refer the [Appendix2](#) for the eligible products and spread type trade submissions.
- 4) There are no DPL (Decimal price locator) or Tick changes for the **outright Futures** in SPAN or settle deck files from clearing. The DPL's are already wide enough to accommodate the spread reduce tick prices. The insignificant padded zeroes will start getting populated with other values from spread pricing.

Appendix1

Code Clearing/Globex	Title	Current Listing Schedule	New Listing Schedule
BP/6B	British Pound Sterling/U.S. Dollar (GBP/USD) Futures	20 Quarterly months	20 Quarterly plus 3 non-quarterly monthly expiries
C1/6C	Canadian Dollar/U.S. Dollar (CAD/USD) Futures	20 Quarterly months	20 Quarterly plus 3 non-quarterly monthly expiries

EC/6E	Euro/U.S. Dollar (EUR/USD) Futures	20 Quarterly months	20 Quarterly plus 3 non-quarterly monthly expiries
J1/6J	Japanese Yen/U.S. Dollar (JPY/USD) Futures	20 Quarterly months	20 Quarterly plus 3 non-quarterly monthly expiries
AD/6A	Australian Dollar/U.S. Dollar (AUD/USD) Futures	20 Quarterly months	20 Quarterly plus 3 non-quarterly monthly expiries
RP/RP	Euro/British Pound Sterling (EUR/GBP) Cross Rate Futures	6 Quarterly months	6 Quarterly plus 3 non-quarterly monthly expiries

Appendix2

CME ClearPort Trade submission eligibility					
Code Clearing/Globex	Title	Outright Futures Y/N	Consecutive month spreads Y/N	All other spread combinations Y/N	Comments
BP/6B	British Pound Sterling/U.S. Dollar (GBP/USD) Futures	Y	N	Y	If N, call-in GCC for submission of block trade
C1/6C	Canadian Dollar/U.S. Dollar (CAD/USD) Futures	Y	N	Y	
EC/6E	Euro/U.S. Dollar (EUR/USD) Futures	Y	N	Y	
J1/6J	Japanese Yen/U.S. Dollar (JPY/USD) Futures	Y	N	Y	
AD/6A	Australian Dollar/U.S. Dollar (AUD/USD) Futures	Y	N	N	
RP/RP	Euro/British Pound Sterling (EUR/GBP) Cross Rate Futures	Y	N	N	

Information Contacts		
CMEGroup.com Inquiries	Customer Service	(312) 930-1000
General Information	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing