

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 17-110
Date: March 20, 2017
SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, April 9, 2017, for trade date Monday, April 10, 2017, and pending all relevant CFTC regulatory review periods, the Board of Trade of the City of Chicago, Inc. (CBOT) and Chicago Mercantile Exchange Inc. (CME) will reduce minimum block trade sizes required for the products listed in Exhibit 1 and will reduce minimum block trade sizes required for intramarket spreads in the products listed in Exhibit 2. All such products and intramarket spreads are available for submission for clearing through CME ClearPort.

Exhibit 1

Current and Amended Minimum Block Trade Sizes for Various Index Futures Products

Product Code Clearing / Globex	Product Name	Current Minimum Block Size (Contracts)	New Minimum Block Size as of April 10 (Contracts)
70 / AW	Bloomberg Commodity Index Futures	300	50
BQ / BIO	E-mini NASDAQ Biotechnology Index Futures	50	20
BIT / BIT	BTIC on E-mini NASDAQ Biotechnology Index Futures	50	20
SLP / SLP	S&P MLP Total Return Index Futures	50	20
SLT / SLT	BTIC on S&P MLP Total Return Index Futures	50	20

Exhibit 2
Current and Proposed Minimum Block Trade Sizes for
Intramarket Spreads in Various Index Futures Products

Product Code Clearing / Globex	Product Name	Current Minimum Block Size (Contracts per Leg)	New Minimum Block Size as of April 10 (Contracts per Leg)
DRS / DRS	Bloomberg Roll Select Commodity Index Futures	300	50
GI / GD	S&P-GSCI Commodity Index Futures	300	50
GA / GIE	S&P-GSCI ER Index Futures	300	50

Information Contacts		
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