

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: June 29, 2017

ADVISORY #: 17-250

SUBJECT: Amendments to CME Chapter 300 ("CME WM/Reuters OTC Spot, Forward

and Swap Contracts") Appendix ("Contract Specifications") for the U.S.

Dollar ("USD")/Swiss Franc ("CHF") Currency Pair

Effective Thursday, July 13, 2017, for trade date Friday, July 14, 2017, and pending all relevant CFTC regulatory review periods, the final settlement of CME WM/Reuters OTC Spot, Forward and Swap Contracts for the USD/CHF currency pair will be modified from USD to CHF and will align the final settlement convention with CME's forthcoming cash-settled, over-the-counter foreign exchange options contracts.

For additional questions, please contact the following individuals:

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