

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-312

Date: August 10, 2017

SUBJECT: Amendments to the Options on the Mexican Peso/US Dollar

("MXN/USD") Futures Contract to Convert from American- to

European-Style Exercise

Effective for all option expiries beginning **January**, **2018** and **beyond**, and pending all relevant Commodity Futures Trading Commission ("CFTC") regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. ("CME") will amend the exercise style of the options on the Mexican Peso/US Dollar ("MXN/USD") futures contract from American- to European-style exercise currently listed for trading on the CME trading floor and the CME Globex electronic trading platform and for submission for clearing only on CME ClearPort.

Also, effective immediately during the CFTC regulatory review periods, MXN/USD option contracts beginning with the January 2018 thru August 2018 expiries **without open Interest** will be temporarily suspended from trading on open outcry and CME Globex and for submission for clearing on CME ClearPort. These contract months will be re-enabled for trading effective **Sunday**, **August 27**, **2017 for trade date Monday**, **August 28**, **2017**. The May 2018 option contract month has open interest and will remain open for trading on open outcry and CME Globex and for submission for clearing on CME ClearPort.

Please note that there are no immediate contract specification changes in the FIXML Referential files nor in SecDef's from CME Globex until we reach **Monday**, **January 1**, **2018**.

Clearing Code	Globex Code	Product	Through December 2017	Beginning January 2018
MP	6M	Options on the Mexican Peso/US Dollar ("MXN/USD") Futures	American Style	European Style
1M-5M	1M-5M	Weekly Options on the Mexican Peso/US Dollar ("MXN/USD") Futures	American Style	European Style

For further information about this change, please see CME Group Special Executive Report SER-7977, published August 09, 2017, at:

http://www.cmegroup.com/notices/ser/2017/08/SER-7977.pdf

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