



Special Executive Report

S-7997

November 22, 2017

Acceptance of OTC FX Cash-Settled Forwards (CSFs) and OTC FX Options for Clearing

Effective Sunday, November 26, 2017, for trade date Monday, November 27, 2017, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") shall accept the following seven new OTC FX CSFs and seven OTC FX Options for clearing.

CME Clearing currently clears pursuant to Chapter 300 of CME's Rulebook cash settled forwards (CSFs) that have identical attributes to the new CSFs but for the time of settlement. CME will accept these seven new currency pairs for clearing with reference to WM/Reuters rates at 10:00 am New York time.

CSF	Currency Pair	Clearing Code	Rulebook Chapter
USD/JPY	U.S. Dollar/Japanese Yen	USDJYN	300
EUR/USD	Euro/U.S. Dollar	EURUSN	300
GBP/USD	British Pound/U.S. Dollar	GBPUSN	300
AUD/USD	Australian Dollar/U.S. Dollar	AUDUSN	300
USD/CHF	U.S. Dollar/Swiss Franc	USDSFN	300
USD/CAD	U.S. Dollar/Canadian Dollar	USDCAN	300
EUR/GBP	Euro/British Pound	EURBPN	300

CME Clearing will accept the following cash-settled OTC FX options for clearing. These OTC options cash-settle to WM/Reuters 10:00 am New York time spot rates, with up to a two-year term to expiration.

Option	Currency Pair	Clearing Code	Rulebook Chapter
USD/JPY	U.S. Dollar/Japanese Yen	USDJYN	300A
EUR/USD	Euro/U.S. Dollar	EURUSN	300A
GBP/USD	British Pound/U.S. Dollar	GBPUSN	300A
AUD/USD	Australian Dollar/U.S. Dollar	AUDUSN	300A
USD/CHF	U.S. Dollar/Swiss Franc	USDSFN	300A
USD/CAD	U.S. Dollar/Canadian Dollar	USDCAN	300A
EUR/GBP	Euro/British Pound	EURBPN	300A

Chapter 300 which reflects the addition of the seven new CSFs with the 10:00 a.m. New York fixing time can be found [here](#). Chapter 300A which reflects the seven new OTC FX Options with the 10:00 a.m. New York fixing time can be found [here](#).

Questions regarding this notice may be directed to:

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