

S-8213

August 22, 2018

Increase of CME Globex Committed Cross Better Price Match Percentage for FX Options

Effective Sunday, September 9, 2018 for trade date Monday, September 10, 2018, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME") will amend CME Rule 539.C. ("Crossing Protocols Table") to increase the Better Price Match ("BPM") percentages for Committed Cross ("C-Cross") transactions for CME FX Option Contracts from 20% to 50% as noted in the table below.

Amendments to CME Rule 539.C. ("Crossing Protocols Table")

Product Class	DCM	Product Subgroup	Committed ("C") Cross***			
			Futures		Options	
FX	CME	30 FX Products in Appendix	✓	40%	✓	25 50%
FX	CME	All Other FX Products	✓	0%	✓	25 50%
FX	CME	Volatility-Quoted Options			✓	50%

Appendix: Select FX Currency Futures and Options with BPM percentage of 40%

Australian Dollar/Canadian Dollar (AUD/CAD) Cross Rate Futures
 Australian Dollar/Japanese Yen (AUD/JPY) Cross Rate Futures
 Australian Dollar/New Zealand Dollar (AUD/NZD) Cross Rate Futures
 Canadian Dollar/Japanese Yen (CAD/JPY) Cross Rate Futures
 Swiss Franc/Japanese Yen (CHF/JPY) Cross Rate Futures
 Chinese Renminbi/Euro (RMB/EUR) Cross Rate Futures
Options on Chinese Renminbi/Euro (RMB/EUR) Cross Rate Futures
 Chinese Renminbi/U.S. Dollar (RMB/USD) Futures
Options on Chinese Renminbi/U.S. Dollar (RMB/USD) Futures
 Czech Koruna/Euro (CZK/EUR) Cross Rate Futures
Options on Czech Koruna/Euro (CZK/EUR) Cross Rate Futures
 Czech Koruna/U.S. Dollar (CZK/USD) Futures
Options on Czech Koruna/U.S. Dollar (CZK/USD) Futures
 Euro/Australian Dollar (EUR/AUD) Cross Rate Futures
 Euro/Canadian Dollar (EUR/CAD) Cross Rate Futures
 Euro/Norwegian Krone (EUR/NOK) Cross Rate Futures
 Euro/Swedish Krona (EUR/SEK) Cross Rate Futures
~~Euro/Turkish Lira (EUR/TRY) Cross Rate Futures~~
 British Pound Sterling/Swiss Franc (GBP/CHF) Cross Rate Futures
 British Pound Sterling/Japanese Yen (GBP/JPY) Cross Rate Futures
 Hungarian Forint/Euro (HUF/EUR) Cross Rate Futures
Options on Hungarian Forint/Euro (HUF/EUR) Cross Rate Futures
 Hungarian Forint/U.S. Dollar (HUF/USD) Futures
Options on Hungarian Forint/U.S. Dollar (HUF/USD) Futures
 Israeli Shekel/U.S. Dollar (ILS/USD) Futures
Options on Israeli Shekel/U.S. Dollar (ILS/USD) Futures
 Indian Rupee/U.S. Dollar (INR/USD) Futures
 Korean Won/U.S. Dollar (KRW/USD) Futures
Options on Korean Won/U.S. Dollar (KRW/USD) Futures
 Norwegian Krone/U.S. Dollar (NOK/USD) Futures

Polish Zloty/Euro (PLN/EUR) Cross Rate Futures
Options on Polish Zloty/Euro (PLN/EUR) Cross Rate Futures
Polish Zloty/U.S. Dollar (PLN/USD) Futures
Options on Polish Zloty/U.S. Dollar (PLN/USD) Futures
Swedish Krona/U.S. Dollar (SEK/USD) Futures
U.S. Dollar/Chilean Peso (USD/CLP) Futures
U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures
~~U.S. Dollar/Chinese Renminbi (USD/RMB or CNY) Futures with U.S. Dollar Banking~~
U.S. Dollar/South African Rand (USD/ZAR) Futures
U.S. Dollar/Turkish Lira (USD/TRY) Futures

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