



Special Executive Report

S- 6573

February 27, 2013

Revised Tick Sizes and Last Trading Days for Standard-Sized and E-Micro U.S. Dollar/Onshore Chinese Renminbi (“USD/CNY”) Futures

The Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) is amending the tick sizes and last trading days for the Exchange’s extant standard-sized and e-micro U.S. Dollar/Onshore Chinese Renminbi (“USD/CNY”) futures contracts effective trade date **Monday, March 4, 2013**, starting with the March 2013 expiries.

With respect to the standard-sized USD/CNY futures contract, CME will reduce the tick size for outright transactions from 0.001 Chinese renminbi per U.S. dollar (i.e., 100 CNY) to 0.0001 Chinese renminbi per U.S. dollar (10 CNY). In addition, the Exchange will reduce the tick size for calendar spread transactions in standard-sized USD/CNY futures from 0.0005 Chinese renminbi per U.S. dollar (50 CNY) to 0.00005 Chinese renminbi per U.S. dollar (5 CNY).

For the e-micro USD/CNY futures contract, CME will reduce the tick size for outright transactions from 0.001 Chinese renminbi per U.S. dollar (10 CNY) to 0.0001 Chinese renminbi per U.S. dollar (1 CNY). Concurrent with this change, the Exchange will also introduce half-sized ticks for calendar spread transactions in e-micro USD/CNY futures equal 0.00005 Chinese renminbi per U.S. dollar (0.50 CNY).

Lastly, CME will change the last trading days for both USD/CNY futures from the first Beijing business day immediately preceding the third Wednesday of the contract month to the second Beijing business day immediately preceding the third Wednesday of the contract month.

Attachment 1 provides a revised listing of the last trading dates for the individual futures expiries in both USD/CNY futures contracts that will be listed for trading effective Monday, March 4.

These contracts are listed by and subject to the rules of CME.

Please direct questions regarding this notice to:

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Attachment 1

Revised Last Trading Day in Standard-Sized USD/CNY Futures	
Effective Monday, March 4, 2013	
Contract Month	Last Trading Day¹
March 2013	Monday, 3/18/13
April 2013	Monday, 4/15/13
May 2013	Monday, 5/13/13
June 2013	Monday, 6/17/13
July 2013	Monday, 7/15/13
August 2013	Monday, 8/19/13
September 2013	Monday, 9/16/13
October 2013	Monday, 10/14/13
November 2013	Monday, 11/18/13
December 2013	Monday, 12/16/13
January 2014	Monday, 1/13/14**
February 2014	Monday, 2/17/14**
March 2014	Monday, 3/17/14**
April 2014	Monday, 4/14/14**
June 2014	Monday, 6/16/14**
September 2014	Monday, 9/15/14**
December 2014	Monday, 12/15/14**
March 2015	Monday, 3/16/15**
June 2015	Monday, 6/15/15**
September 2015	Monday, 9/14/15**
December 2015	Monday, 12/14/15**
March 2016	Monday, 3/14/16**

**Subject to change pending release of Beijing bank holidays in 2014, 2015, and 2016.

Revised Last Trading Day in E-Micro USD/CNY Futures	
Effective Monday, March 4, 2013	
Contract Month	Last Trading Day¹
March 2013	Monday, 3/18/13
April 2013	Monday, 4/15/13
May 2013	Monday, 5/13/13
June 2013	Monday, 6/17/13
July 2013	Monday, 7/15/13
August 2013	Monday, 8/19/13
September 2013	Monday, 9/16/13
October 2013	Monday, 10/14/13
November 2013	Monday, 11/18/13
December 2013	Monday, 12/16/13
January 2014	Monday, 1/13/14**
February 2014	Monday, 2/17/14**

**Subject to change pending release of Beijing bank holidays in 2014.

¹ If the foregoing date for termination is an Exchange holiday, futures trading shall terminate on the next preceding common Beijing and Exchange business day.