

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 14-418

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping

Software Providers, ISVs

DATE: Tuesday, October 28, 2014

Minimum Price Increment Change

Effective Sunday, November 9 for trade date Monday, November 10, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange Inc. (CME or EXCHANGE) will amend the minimum price increment for Eurodollar Bundle futures and options. The minimum trading tick is changing from 0.005 points to 0.0025 points. There are no DPL changes.

Code Clearing / Globex	Title	Current Trade Tick Rule	New Trade Tick Rule (as of 11/9)
BU2 / BU2	2-Year Eurodollar Bundle Futures	0.005 points	0.0025 points
BU2 / BU2	2-Year Eurodollar Bundle Options	0.005 points	0.0025 points
BU3 / BU3	3-Year Eurodollar Bundle Futures	0.005 points	0.0025 points
BU3 / BU3	3-Year Eurodollar Bundle Options	0.005 points	0.0025 points
BU5 / BU5	5-Year Eurodollar Bundle Futures	0.005 points	0.0025 points
BU5 / BU5	5-Year Eurodollar Bundle Options	0.005 points	0.0025 points

Information Contacts				
CMEGroup.com Inquiries	Customer Service	(800) 331-3332		
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