


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 15-321
SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
DATE: September 28, 2015

Effective Sunday, October 11, 2015 for trade date Monday, October 12, 2015, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (“CME” or “Exchange”) will reduce the minimum block quantity thresholds for the products listed below. Block transactions in these contracts are available for submission for clearing on CME ClearPort and via submission to the Global Control Center. These contracts are listed with, and subject to, the rules and regulations of CME.

| Clearing Code | Title | Current Block Level | New Block Level |
|---------------|---|---------------------|-----------------|
| AC | Australian Dollar/Canadian Dollar (AUD/CAD) Cross Rate Futures | 50 | 10 |
| AJ | Australian Dollar/Japanese Yen (AUD/JPY) Cross Rate Futures | 50 | 10 |
| AN | Australian Dollar/New Zealand Dollar (AUD/NZD) Cross Rate Futures | 50 | 10 |
| CY | Canadian Dollar/Japanese Yen (CAD/JPY) Cross Rate Futures | 50 | 10 |
| SJ | Swiss Franc/Japanese Yen (CHF/JPY) Cross Rate Futures | 50 | 10 |
| RME | Chinese Renminbi/Euro (RMB/EUR) Cross Rate Futures | 50 | 10 |
| RMB | Chinese Renminbi/U.S. Dollar (RMB/USD) Futures | 50 | 10 |
| K | Czech Koruna/Euro (CZK/EUR) Cross Rate Futures | 50 | 10 |
| CZ | Czech Koruna/U.S. Dollar (CZK/USD) Futures | 50 | 10 |
| CA | Euro/Australian Dollar (EUR/AUD) Cross Rate Futures | 50 | 10 |
| CC | Euro/Canadian Dollar (EUR/CAD) Cross Rate Futures | 50 | 10 |
| CN | Euro/Norwegian Krone (EUR/NOK) Cross Rate Futures | 50 | 10 |
| KE | Euro/Swedish Krona (EUR/SEK) Cross Rate Futures | 50 | 10 |
| TRE | Euro/Turkish Lira (EUR/TRY) Cross Rate Futures | 50 | 10 |
| BF | British Pound Sterling/Swiss Franc (GBP/CHF) Cross Rate Futures | 50 | 10 |
| BY | British Pound Sterling/Japanese Yen (GBP/JPY) Cross Rate Futures | 50 | 10 |

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| R | Hungarian Forint/Euro (HUF/EUR) Cross Rate Futures | 50 | 10 |
| FR | Hungarian Forint/U.S. Dollar (HUF/USD) Futures | 50 | 10 |
| IS | Israeli Shekel/U.S. Dollar (ILS/USD) Futures | 50 | 10 |
| SIR | Indian Rupee/U.S. Dollar (INR/USD) Futures | 50 | 10 |
| KRW | Korean Won/U.S. Dollar (KRW/USD) Futures | 50 | 10 |
| UN | Norwegian Krone/U.S. Dollar (NOK/USD) Futures | 50 | 10 |
| Z | Polish Zloty/Euro (PLN/EUR) Cross Rate Futures | 50 | 10 |
| PZ | Polish Zloty/U.S. Dollar (PLN/USD) Futures | 50 | 10 |
| SE | Swedish Krona/U.S. Dollar (SEK/USD) Futures | 50 | 10 |
| CHL | U.S. Dollar/Chilean Peso (USD/CLP) Futures | 50 | 10 |
| CNH | U.S. Dollar/Offshore Chinese Renminbi (USD/RMB) Futures | 50 | 10 |
| CNY | U.S. Dollar/Chinese Renminbi (USD/RMB or CNY) Futures with U.S. Dollar Banking | 50 | 10 |
| ZAR | U.S. Dollar/South African Rand (USD/ZAR) Futures | 50 | 10 |
| TRY | U.S. Dollar/Turkish Lira (USD/TRY) Futures | 50 | 10 |
| K | Options on Czech Koruna/Euro (CZK/EUR) Cross Rate Futures | 50 | 20 |
| CZ | Options on Czech Koruna/U.S. Dollar (CZK/USD) Futures | 50 | 20 |
| R | Options on Hungarian Forint/Euro (HUF/EUR) Cross Rate Futures | 50 | 20 |
| FR | Options on Hungarian Forint/U.S. Dollar (HUF/USD) Futures | 50 | 20 |
| IS | Options on Israeli Shekel/U.S. Dollar (ILS/USD) Futures | 50 | 20 |
| KRW | Options on Korean Won/U.S. Dollar (KRW/USD) Futures | 50 | 20 |
| Z | Options on Polish Zloty/Euro (PLN/EUR) Cross Rate Futures | 50 | 20 |
| PZ | Options on Polish Zloty/U.S. Dollar (PLN/USD) Futures | 50 | 20 |
| RME | Options on Chinese Renminbi/Euro (RMB/EUR) Cross Rate Futures | 50 | 20 |
| RMB | Options on Chinese Renminbi/U.S. Dollar (RMN/USD) Futures | 50 | 20 |

| 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