

Introduction of Circuit Breakers for CME Europe Currency Futures and Cocoa Futures

| Product | iLink: tag 1151-Security Group MDP 3.0: tag 6937-Asset | iLink: tag 55-Symbol MDP 3.0 tag 1151 - Security Group | Circuit Breaker Levels in Ticks (Outrights/Calendars) |
|---------------------------------|---|--|---|
| Agricultural Products | | | |
| Cocoa Futures | CCP | JX | 400/400 |
| Cocoa Financial NY (ICE) Future | CCC | EC | 400/400 |
| FX Products | | | |
| AUD/USD Future | AUD | JA | 4000/800 |
| USD/BRL Future | BRL | JL | 2500/2500 |
| USD/CAD Future | CAD | JC | 700/700 |
| USD/CHF Future | CHF | JS | 4000/800 |
| EUR/GBP Future | EBP | JF | 2000/400 |
| EUR/CNH Future | ECH | RN | 2000/2000 |
| EUR/DKK Future | EDK | JU | 2000/2000 |
| EUR/HUF Future | EFT | J2 | 800/800 |
| EUR/JPY Future | EJY | JJ | 4000/800 |
| EUR/TRY Future | ELI | J8 | 400/400 |
| EUR/NOK Future | ENO | J4 | 2000/2000 |
| EUR/PLN Future | EPO | J3 | 1400/1400 |
| EUR/CNY Future | ERN | J6 | 2000/2000 |
| EUR/CHF Future | ESI | JN | 4000/800 |
| EUR/SEK Future | ESW | J5 | 2000/2000 |
| EUR/USD Future | EUS | JE | 4000/800 |
| EUR/CZK Future | EZK | J1 | 500/500 |
| GBP/USD Future | GBP | JP | 4000/800 |
| USD/INR Future | INR | JD | 17500/17500 |
| USD/JPY Future | JPY | JI | 6000/1200 |
| USD/MXN Future | MXN | JM | 11000/11000 |
| NZD/USD Future | NZD | JH | 400/400 |
| USD/RUB Future | RUB | JG | 80000/80000 |
| USD/UAH Future | UAH | JO | 2500/2500 |
| USD/CNH Future | UCH | JT | 1500/1500 |
| USD/CNY Future | UCR | J7 | 1500/1500 |
| USD/ILS Future | UIS | JO | 600/600 |
| USD/KRW Cash | UKW | JK | 5500/5500 |
| USD/TRY Future | UTL | J9 | 400/400 |
| USD/ZAR Future | ZRA | JB | 8000/8000 |

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| Product | iLink: tag 1151-Security Group MDP 3.0: tag 6937-Asset | iLink: tag 55-Symbol MDP 3.0 tag 1151 - Security Group | Current Non-Reviewable Range (Outright/Calendar) | NEW Non-Reviewable Range (Outright/Calendar) | Current Price Bands (Outright/Calendar) | NEW Price Bands (Outright/Calendar) | Current Protection Points (Outright/Calendar) | NEW Protection Points | Current Stop Logic Values (Outright/Calendar) | NEW Stop Logic Values (Outright/Calendar) | Current Velocity Logic Values (Outright/Calendar) | NEW Velocity Logic Values (Outright/Calendar) |
|-----------------|--|--|--|--|---|-------------------------------------|---|-----------------------|---|---|---|---|
| USD/BRL Futures | BRL | JL | 80/5.0 | 250/15.0 | 120/10.0 | 375/30.0 | 40/2.5 | 125/7.5 | 80/5.0 | 250/15.0 | 480/40.0 | 1500/120.0 |
| USD/CAD Futures | CAD | JC | 40/40 | 60/60 | 60/30 | 90/45 | 20/10 | 45/25 | 40/20 | 60/30 | 240/120 | 360/180 |
| EUR/CNH Futures | ECH | RN | 260/16.0 | 200/12.5 | 390/32.0 | 300/25.0 | 130/8.0 | 100/7.0 | 260/16.0 | 200/12.5 | 1560/128.0 | 1200/120.0 |
| EUR/HUF Futures | EFT | J2 | 70/4.5 | 80/5.0 | 105/9.0 | 120/10.0 | 35/2.5 | 40/3.0 | 70/4.5 | 80/5.0 | 420/36.0 | 480/40.0 |
| EUR/PLN Futures | EPO | J3 | 100/6.5 | 140/5.0 | 150/13.0 | 210/10.0 | 50/4.0 | 70/3.0 | 100/6.5 | 140/5.0 | 600/52.0 | 840/40.0 |
| EUR/CNY Futures | ERN | J6 | 260/16.0 | 200/12.5 | 390/32.0 | 300/25.0 | 130/8.0 | 100/7.0 | 260/16.0 | 200/12.5 | 1560/128.0 | 1200/120.0 |
| USD/JPY Futures | JPY | J1 | 250/250 | 600/600 | 60/30 | 900/450 | 20/10 | 450/225 | 40/20 | 600/300 | 240/120 | 3600/1800 |
| USD/MXN Futures | MXN | JM | 1450/1450 | 1100/1100 | 2175/1088 | 1650/825 | 725/363 | 550/275 | 1450/726 | 1100/550 | 8700/4352 | 6600/3300 |
| USD/RUB Futures | RUB | JG | 400/200 | 8000/1100 | 600/300 | 12000/2200 | 200/100 | 4000/550 | 400/200 | 8000/1100 | 2400/1200 | 48000/8800 |
| USD/CNH Futures | UCH | JT | 40/2.5 | 150/2.5 | 60/5.0 | 150/5.0 | 20/1.5 | 75/1.5 | 40/2.5 | 150/2.5 | 240/20.0 | 600/20.0 |
| USD/CNY Futures | UCR | J7 | 40/2.5 | 150/2.5 | 60/5.0 | 150/5.0 | 20/1.5 | 75/1.5 | 40/2.5 | 150/2.5 | 240/20.0 | 600/20.0 |
| USD/KRW Futures | UKW | JK | 500/31.5 | 550/35.0 | 750/63.0 | 775/70.0 | 250/16.0 | 275/18.0 | 500/31.5 | 550/35.0 | 3000/252.0 | 3100/280 |