

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 18-364

Date: September 13, 2018

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Enabling Trading at Settlement (“TAS”) for E-micro Gold Futures

Effective Sunday, September 23, 2018 for trade date Monday, September 24, 2018, and pending all relevant CFTC regulatory review periods, Commodity Exchange (“COMEX” or “Exchange”) will enable Trading at Settlement (“TAS”) for the first, second and third active month of the E-micro Gold Futures contract as detailed below:

Product Exchange	COMEX			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	E-micro Gold TAS	MGT	MGT	CX - GC
Description	Trade at Settlement for E-micro Gold			
Instrument Type	Futures			
Regulatory Class	Futures			
Trading Venues	CME Globex & CME ClearPort			
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m. - 12:30 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT CME ClearPort: Sunday - Friday 5:00 p.m. - 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT			
Product Size	10 Troy Ounces			
Series Listing Convention	3 monthly contracts of Feb, Apr, Jun, Aug & Dec			
Initial Contracts	Dec18, Feb-19 & Apr-19			
Minimum Price Increment	0.1			
Value Per Tick / Currency	10 x 0.1 x 12 = \$1.00			
Contract Multiplier (CVF)	10			
Exercise Style	n/a			
Block Eligible / Minimum Block Quantity	Yes / 25			

Exercise Price Intervals and Listings	n/a
Termination of Trading	TAS trading terminates the 3rd last business day of the month prior to the contract month
Final Settlement Increment	0.1
Final Settlement Date	LTD
Delivery	Physical – convert into underlying futures

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