

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-102

Date: March 22, 2019

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

### **Amendment to the daily settlement price settlement procedure**

Effective Sunday, March 31, 2019, for trade date Monday, April 1, 2019, Chicago Mercantile Exchange, Inc. (the "Exchange") will amend the Daily Settlement Procedure Document for the USD Denominated Ibovespa Futures contract (CME Rulebook Chapter: 354; CME Globex/CME ClearPort/Clearing Code: IBV; BTIC Code: IBB).

The Exchange is amending the Daily Settlement Procedure Document to align the settlement methodology with the related Ibovespa Futures contract ("BM&FBOVESPA futures contract") listed on the Bolsa de Mercadorias & Futuros ("BM&F Brasil").

For additional details please refer to the Special Executive Report (SER)

<https://www.cmegroup.com/content/dam/cmegroup/notices/ser/2019/03/SER-8347.pdf>

<b>Information Contacts</b>		
<b>General Information</b>	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing