

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-382

Date: October 2, 2020

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

Last Trade Date Change

Effective Sunday, October 11, 2020 for trade date Monday, October 12, 2020 and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will amend the last trading day for the Options on Russian Ruble/U.S. Dollar (RUB/USD) Futures currently listed on CME Globex and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Rule	New Rule (as of October 12)
RU / 6R	Options on Russian Ruble/U.S. Dollar (RUB/USD) Futures	Trading in monthly options shall terminate at 12:30 p.m. Moscow time two business days prior to the 15th of the month. In the event that the underlying futures market does not open on the scheduled expiration day, the option expiration shall be extended to the next day on which the underlying futures market is open for trading	Trading in monthly options shall terminate at 12:30 p.m. Moscow time two <u>Exchange</u> business days prior to the 15th of the month. <u>If the foregoing date for termination is not a Business Day for the Moscow interbank foreign exchange market, trading shall terminate on the immediately preceding business day for the Moscow interbank foreign exchange market.</u> In the event that the underlying futures market does not open on the scheduled expiration day, the option expiration shall be extended to the next day on which the underlying futures market is open for trading

Information Contacts		
General Information	Products & Services	(312) 930-1000
Clearing Operations	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