

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-387

Date: October 7, 2020

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

**Amendments to the Termination of Trading Rule of Eight (8) Coal Futures and Options Contracts**

Effective Sunday, November 8, 2020, for trade date Monday, November 9, 2020, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will amend the Termination of Trading rules of eight (8) coal futures and option contracts (the “Contracts”) in the table below to align the Contracts’ last trade date (“LTD”) for December contract months with Argus’ current practice:

Code Clearing / Globex	Current Title
ICI / ICI	ICI 4 Indonesian Coal Index (Argus/Coalindo) Futures
MTF / MTF	Coal (API 2) cif ARA (Argus/McCloskey) Futures
MFF / MFF	Coal (API 4) fob Richards Bay (Argus/McCloskey) Futures
ACM / ACM	Coal (API 5) fob Newcastle (Argus/McCloskey) Futures
SSI / SSI	Coal (API 8) cfr South China (Argus/McCloskey) Futures
M5F / M5F	Micro Coal (API 5) fob Newcastle (Argus/McCloskey) Futures
MTO / MTO	Coal (API 2) cif ARA (Argus/McCloskey) Option
MFO / MFO	Coal (API 4) fob Richards Bay (Argus/McCloskey) Option

Specifically, the Exchange will delete differing references of the LTD for December contract months for calendar years in which New Year’s Day of the following January is a Friday. For example, the December 2020 contract month of the Contracts will terminate trading on Thursday, December 24, 2020. This will align the Contracts’ termination of trading to the date in which the underlying API

and ICI index values used for cash settlement of the Contracts will become final. There will be no change to the final settlement of the December contract months of the Contracts.

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Regards,  
CME Clearing