

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-399

Date: October 16, 2020

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

Update Last Trade Date Time for the Mexican Peso/U.S. Dollar (MXN/USD) Monthly and Weekly Options and adding new Fixing.

Effective Sunday, November 15, 2020 for trade date Monday, November 16, 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 Trade Date Time for Mexican Peso/U.S. Dollar (MXN/USD) Monthly and Weekly Options.

Code Clearing / Globex	Title	Current Rule	New Rule (as of November 16)
MP / 6M	Options on Mexican Peso/U.S. Dollar (MXN/USD) Futures	9:00 a.m. Central Time on the last trade date.	11:30 a.m. Central time (12:30 p.m. New York time) on the last trade date
1M – 5M	Weekly Options on Mexican Peso/U.S. Dollar (MXN/USD) Futures	9:00 a.m. Central Time on the last trade date.	11:30 a.m. Central time (12:30 p.m. New York time) on the last trade date
ZYM	Mexican Peso/U.S. Dollar (MXN/USD) Futures Fixing	N/A	Tier 1: Take the 60- second average of sale (trade) prices, weighted by volume from <u>11:29:00 to 11:29:59</u> a.m. on the day of determination of the CME currency fixing price.

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