

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-409

Date: October 22, 2020

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

ISVs

Minimum Price Increment Change

Effective Sunday, November 22, 2020 for trade date Monday, November 23, 2020 and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will amend the minimum price increment for the following products:

Please note that the SPAN DPL's (Display Price Locator) are not impacted with the below change.

Code Clearing / Globex	Title	Current Tick Rule	New Tick Rule (as of November 23)
RU / 6R	Options on Russian Ruble/U.S. Dollar (RUB/USD) Futures	0.000005	0.000002
RU1-RU5/ 6R1-6R5	Weekly Options on Russian Ruble/U.S. Dollar (RUB/USD) Futures	0.000005	0.000002
RA / RO	Options on South African Rand/U.S. Dollar (ZAR/USD) Futures	0.000025	0.000010
1N-5N/ 1N-5N	Options on South African Rand/U.S. Dollar (ZAR/USD) Futures	0.000025	0.000010

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