


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-419

Date: October 30, 2020

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

Effective Sunday, November 22, 2020 for trade date Monday, November 23, 2020, and pending all relevant Commodity Futures Trading Commission (“CFTC”) regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the E-mini FTSE China 50 Index Futures contract (the “Contract”) as more specifically described below:

In addition, effective immediately, the Exchange temporarily suspended trading and clearing of the Contract until the effective date of Sunday, November 22, 2020 for trade date Monday, November 23, 2020. There is no open interest in the Contract.

Contract Title	CME Globex / Clearing Code	BTIC Code	Rulebook Chapter	Current Rule	Amended Rule as of November 23, 2020
E-mini FTSE China 50 Index Futures	FT5	FTC	CME 388	<u>Minimum Price Fluctuation:</u> The minimum price increment shall be 5 Index points, equal to \$10 per contract. For intermonth spreads the minimum price increment shall be 1 Index point, equal to \$2 per intermonth spread. The BTIC minimum price increment applied to the closing value to establish the BTIC futures price shall be in full tick increments of one Index point	<u>Minimum Price Fluctuation:</u> The minimum price increment shall be 2.5 Index points, equal to \$5 per contract. For intermonth spreads the minimum price increment shall be 0.50 Index points, equal to \$1 per intermonth spread. The BTIC minimum price increment applied to the closing value to establish the BTIC futures price shall be in increments of 0.5 Index points
				<u>Last Trade Date:</u> Third Friday of the contract month	<u>Last Trade Date:</u> Second to last Business Day of the contract month on the Hong Kong Exchange Securities Market calendar.
				<u>Listing Schedule:</u> 5 months in the March Quarterly Cycle	<u>Listing Schedule:</u> 4 months in the March Quarterly cycle and 2 nearest serial months

Please note that there are no changes to the SPAN DPL's (Display Price Locator) to support the new Tick Increment.

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