

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-052

Date: February 5, 2021

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

Minimum Price Increment Change

Effective Sunday, February 21 for trade date Monday, February 22, 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 on ClearPort only for the following FX futures:

Please note that there are no DPL (Display Precision Locator) changes to allow these reduced Ticks on ClearPort.

	Code Clearing / Globex	Title	Current Tick Rules	New ClearPort Tick Rules as of (February 22)
Majors	AD / 6A	Australian Dollar/U.S. Dollar (AUD/USD) Futures	0.00005	0.00001
	BP / 6B	British Pound Sterling/U.S. Dollar (GBP/USD) Futures	0.0001	0.00001
	E1 / 6S	Swiss Franc/U.S. Dollar (CHF/USD) Futures	0.0001	0.00001
	EC / 6E	Euro/U.S. Dollar (EUR/USD) Futures	0.00005	0.00001
	J1 / 6J	Japanese Yen/U.S. Dollar (JPY/USD) Futures	0.0000005	0.0000001
	NE / 6N	New Zealand Dollar/U.S. Dollar (NZD/USD) Futures	0.0001	0.00001
	SE / SEK	Swedish Krona/U.S. Dollar (SEK/USD) Futures	0.00001	0.000001
	UN / NOK	Norwegian Krone/U.S. Dollar (NOK/USD) Futures	0.00001	0.000001
	C1 / 6C	Canadian Dollar/U.S. Dollar (CAD/USD) Futures	0.00005	0.00001

Cross Rates	CA / EAD	Euro/Australian Dollar (EUR/ AUD) Cross Rate Futures	0.0001	0.00001
	RP / RP	Euro/British Pound Sterling (EUR/GBP) Cross Rate Futures	0.00005	0.00001
	RF / RF	Euro/Swiss Franc (EUR/ CHF) Cross Rate Futures	0.0001	0.00001
	RY / RY	Euro/Japanese Yen (EUR/JPY) Cross Rate Futures	0.01	0.001
	KE / ESK	Euro/Swedish Krona (EUR/SEK) Cross Rate Futures	0.0005	0.0001
	CN / ENK	Euro/Norwegian Krone (EUR/ NOK) Cross Rate Futures	0.0005	0.0001
	CC / ECD	Euro/Canadian Dollar (EUR/CAD) Cross Rate Futures	0.0001	0.00001
	AC / ACD	Australian Dollar/Canadian Dollar (AUD/CAD) Cross Rate Futures	0.0001	0.00001
	AJ / AJY	Australian Dollar/Japanese Yen (AUD/JPY) Cross Rate Futures	0.01	0.001
	AN / ANE	Australian Dollar/New Zealand Dollar (AUD/NZD) Cross Rate Futures	0.0001	0.00001
	BF / PSF	British Pound Sterling/Swiss Franc (GBP/CHF) Cross Rate Futures	0.0001	0.00001
	BY / PJY	British Pound Sterling/Japanese Yen (GBP/JPY) Cross Rate Futures	0.01	0.001
	CY / CJY	Canadian Dollar/Japanese Yen (CAD/JPY) Cross Rate Futures	0.01	0.001
	SJ / SJY	Swiss Franc/Japanese Yen (CHF/JPY) Cross Rate Futures	0.005	0.001

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