

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 20-037

Date: February 3, 2020

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

Effective Sunday, February 2, 2020, for trade date Monday, February 3, 2020, the Chicago Mercantile Exchange, Inc. ("CME" or "Exchange") delisted the below products from CME Globex and CME ClearPort.

There is currently no open interest in either of these products.

Code Clearing / Globex	Title
16E / 16E	EUR/USD 1-Month Realized Volatility Futures
36E / 36E	EUR/USD 3-Month Realized Volatility Futures

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 Department	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,

CME Clearing