

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-201

Date: June 14, 2021

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

Effective Sunday, June 13, 2021, the Chicago Mercantile Exchange, Inc. (CME or Exchange) delisted the below products from the Exchange trading floor.

There is currently no open interest in these products.

Clearing Code	Title
EM	Options on One-Month Eurodollar Futures
NK	Options on Nikkei Stock Average Futures
XN	Flexible Options on Nikkei Stock Average Futures (American-Style)
Y4	Flexible Options on Nikkei Stock Average Futures (European-Style)
YP	Flexible Options on CME Standard and Poor's 500 Stock Price Index futures (European style)
XP	Flexible Options on CME Standard and Poor's 500 Stock Price Index futures (American style)

Effective Sunday, June 13, 2021, The Board of Trade of the City of Chicago, Inc. (CBOT or Exchange) delisted the below products from the Exchange trading floor.

There is currently no open interest in these products.

Clearing Code	Title
52	Flexible Options on U.S. Treasury Bond Futures (American-Style)
53	Flexible Options on U.S. Treasury Bond Futures (European-Style)
54	Flexible Options on Long-Term U.S. Treasury Note Futures (American-Style)

55	Flexible Options on Long-Term U.S. Treasury Note Futures (European-Style)
60	Flexible Options on Medium-Term U.S. Treasury Note Futures (American-Style)
57	Flexible Options on Medium-Term U.S. Treasury Note Futures (European-Style)
58	Flexible Options on Short-Term U.S. Treasury Note Futures (American-Style)
59	Flexible Options on Short-Term U.S. Treasury Note Futures (European-Style)
56	Flexible Options on 10-Year U.S. Treasury Note Futures (American-Style)
65	Flexible Options on 10-Year U.S. Treasury Note Futures (European-Style)
97	Flexible Options on Long-Term U.S. Treasury Bond Futures (American-Style)
98	Flexible Options on Long-Term U.S. Treasury Bond Futures (European-Style)

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