CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-203R

Date: June 24, 2021

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

Please note that this Clearing Advisory supersedes Clearing Advisory **21-203**, and advises that the Exchange has **determined to withdraw the action** regarding the elimination of the open outcry trading venue for Options on One-Month SOFR Futures, Options on Three-Month SOFR Futures, and related Options at this time. A list of impacted products is identified, below. Please see SER 8788R for additional details.

Code Clearing / Globex / Floor	Title
SR1 / SR1/ S1O	Options on One-Month SOFR Futures
SR3 / SR3 / S3O	Options on Three-Month SOFR Futures
S01-S05 / S01-S05 / S01-S05	One-Year Mid-Curve Options on Three-Month SOFR Futures
S2 / S2 / S2	Weekly One-Year Mid-Curve Options on Three-Month SOFR Futures
S21-S25 / S21-S25 / S21-S25	Two-Year Mid-Curve Options on Three-Month SOFR Futures
S3 / S3 / S3	Weekly Two-Year Mid-Curve Options on Three-Month SOFR Futures
S31-S35 / S31-S35 / S31-S35	Three-Year Mid-Curve Options on Three-Month SOFR Futures
S4 / S4 / S4	Weekly Three-Year Mid-Curve Options on Three-Month SOFR Futures
S5 / S5 / S5	Four-Year Mid-Curve Options on Three-Month SOFR Futures
S01-S05 / S01-S05 / S01-S05	Five-Year Mid-Curve Options on Three-Month SOFR Futures
TS2 / TS2 / TS2	Three-Month Mid-Curve Options on Three-Month SOFR Futures
TS3 / TS3 / TS3	Six-Month Mid-Curve Options on Three-Month SOFR Futures
TS4 / TS4 / TS4	Nine-Month Mid-Curve Options on Three-Month SOFR Futures

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