

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-298

Date: August 27, 2021

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

Effective Sunday, September 19, 2021 for trade date Monday, September 20, 2021, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. ("CME" or "Exchange") will amend the following procedural changes implemented for these products.

- the price limits procedure will be amended from the current quarterly calculation in March, June, September, and December to a daily calculation with the 8%, 12%, and 16% offsets.
- in the event of a trading halt, rounding conventions will be aligned with Japan Exchange Group methodology.

Code Clearing / Globex	Title
NK/NKD	Yen Denominated Nikkei Stock Average Futures
N1/NIY	USD Denominated Nikkei Stock Average Futures
ENY/ENY	E-mini Yen Denominated Nikkei Stock Average Index Futures
TPY/TPY	Yen Denominated TOPIX Index Futures

For additional information, please refer to Special Executive Report [SER-8840](#).

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