

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 21-340

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

The below change will no longer be going into effect and can be disregarded. The SPAN Combined Commodity codes for the below products will remain as SP.

The below change will become effective in the end-of-day SPAN files on Thursday September 23, 2021, beginning with the "after-intraday" file and continuing through the normal end-of-day settlement ("s") file and the complete ("c") file.

Code Clearing / Globex	Title	Current SPAN Combined Commodity Code	New SPAN Combined Commodity Code
ES / ES	E-mini S&P 500 Futures	SP	ES
ES / ES	Options on E-mini S&P 500 Futures	SP	ES
EW / EW	EOM Options on E-mini S&P 500	SP	ES
EW / EW1, EW2, EW3, EW4	E-mini S&P 500 Friday Expiry Weekly Options	SP	ES
EST / EST	BTIC E-mini S&P 500 Futures	SP	ES
MDW / E1C, E2C, E3C, E4C, E5C	E-mini S&P 500 Wednesday Expiry Weekly Options	SP	ES
MMW / E1A, E2A, E3A, E4A, E5A	E-mini S&P 500 Monday Expiry Weekly Options	SP	ES
ESQ / ESQ	TACO on E-mini S&P 500 Futures	SP	ES
MES / MES	Micro E-mini S&P 500 Index Futures	SP	ES

MES / MES	Options on Micro E-mini S&P 500 Index Futures	SP	ES
EX / EX	EOM Options on Micro E-mini S&P 500 Index Futures	SP	ES
EX / EX1, EX2, EX3, EX4	Micro E-mini S&P 500 Friday Expiry Weekly Options	SP	ES
EYC / EYC	E-mini S&P 500 Quarterly PM Options	SP	ES

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