



TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: September 26, 2022

ADVISORY #: 22-372

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

### **Product Delisting**

Effective September 26, 2022, the Chicago Mercantile Exchange, Inc. (CME or Exchange) delisted Volatility-Quoted Options products from CME Globex as listed in the table below.

There is currently no open interest in this product.

<b>Code Clearing / Globex</b>	<b>Title</b>
VXT / VXT	EUR/USD Monthly Volatility-Quoted Options
VTA-VTE / VTA-VTE	EUR/USD Weekly Friday Volatility-Quoted Options
VE1-VE5 / VE1-VE5	EUR/USD Weekly Wednesday Volatility-Quoted Options
VXJ / VXJ	JPY/USD Monthly Volatility-Quoted Options
VJA-VJE / VJA-VJE	JPY/USD Weekly Friday Volatility-Quoted Options
VJ1-VJ5 / VJ1-VJ5	JPY/USD Weekly Wednesday Volatility-Quoted Options
VXB / VXB	GBP/USD Monthly Volatility-Quoted Options
VBA-VBE / VBA-VBE	GBP/USD Weekly Friday Volatility-Quoted Options
VG1-VG5 / VG1-VG5	GBP/USD Weekly Wednesday Volatility-Quoted Options

VXC / VXC	CAD/USD Monthly Volatility-Quoted Options
VCA-VCE / VCA-VCE	CAD/USD Weekly Friday Volatility-Quoted Options
VC1-VC5 / VC1-VC5	CAD/USD Weekly Wednesday Volatility-Quoted Options
VXA / VXA	AUD/USD Monthly Volatility-Quoted Options
VAA-VAE / VAA-VAE	AUD/USD Weekly Friday Volatility-Quoted Options
VA1-VA5 / VA1-VA5	AUD/USD Weekly Wednesday Volatility-Quoted Options
VXS / VXS	CHF/USD Monthly Volatility-Quoted Options
VSA-VSE / VSA-VSE	CHF/USD Weekly Friday Volatility-Quoted Options

Information Contacts		
<b>General Information</b>	Products & Services	(312) 930-1000
<b>Operations Information</b>	Clearing House	(312) 207-2525
<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing