


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
Advisory #: 24-150
SUBJECT: Product Delisting Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
DATE: May 24, 2024

Product Delisting

Effective immediately, CME Clearing will no longer accept Polish Zloty (PLN) Interest Rate Swaps referencing “PLN-WIRON” as the floating rate, with the attributes noted in the table below (the “Contracts”), for clearing. The Contracts represent all PLN Overnight Index Swaps (OIS) that CME Clearing currently accepts for clearing.

There is no open interest in the Contracts.

| Swap Attribute | Supported at CME |
|-------------------------|----------------------------|
| Currency | PLN |
| Product Type | Overnight Index Swap (OIS) |
| Payment Calendar | Warsaw |
| Payment Currency | PLN |
| Basis Swap | n/a |
| Index | PLN-WIRON |
| Index Tenor | Overnight |
| Max Maturity | 11 years |

The delisting has **no** impact on the clearing of PLN WIBOR (Warsaw Interbank Offered Rate) Interest Rates Swaps. CME will continue to offer clearing support for the PLN WIBOR index.

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