

Special Executive Report

S-7629 May 9, 2016

Delisting Sixteen (16) US & European Monthly and Seasonal HDD Futures Contracts

Earlier today, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") delisted sixteen (16) US & European Monthly and Seasonal HDD futures contracts as set forth in Tables 1. and 2.

Table 1.

Table 1.				
Product Name	CME Globex/Clearing Code	PRS Code	GROUP CODE	CME Rulebook Chapter Number
PARIS MONTHLY HDD FUTURES	D1	D1	HW	406
BOSTON MONTHLY HDD FUTURES	HW	HW	HW	403
DES MOINES MONTHLY CDD FUTURES	Н9	Н9	HW	403
PHILIDELPHIA HDD FUTURES	Н6	Н6	HW	403
PORTLAND MONTHLY HDD FUTURES	Н7	Н7	HW	403
TUCSON MONTHLY HDD FUTURES	Н8	Н8	HW	403
WASHINGTON REAGAN AIRPORT HDD MONTHLY FUTURES	VU	VU	HW	403

HOUSTON MONTHLY HDD FUTURES	HR	HR	HW	403
KANSAS CITY HDD MONTHLY FUTURES	нх	нх	HW	403
PARIS HDD SEASONAL NOV STRIP FUTURES	D1X	D1X	HW	407
BOSTON HDD SEASONAL NOV FUTURES	нwх	нwх	HW	405
DES MOINES HDD SEASONAL NOV FUTURES	Н9Х	Н9Х	HW	405
KANSAS CITY HDD SEASONAL NOV STRIP FUTURES	нхх	нхх	HW	405
PHILADELPHIA HDD SEASONAL NOV STRIP FUTURES	H6X	H6X	HW	405
PORTLAND HDD SEASONAL NOV FUTURES	Н7Х	Н7Х	HW	405

Table 2.

Product Name	CME Globex/Clearing Code	PRS Code	GROUP CODE	CME Rulebook Chapter Number
WASHINGTON REAGAN INTL SEASONAL HDD NOV FUTURES	vux	vux	HW	405

The delisting of the contracts in Table 1. is a result of the Exchange's prior announcement that the last listed contract month for these contracts shall be April 2016 (see SER 7404 dated July 6, 2015). The Exchange previously notified the Commodity Futures Trading Commission ("CFTC") of the delisting of previously listed contracts months of the Contracts in Table 1. (CME Submission No. 15-202 dated July 6, 2015). The CFTC will be notified of the delisting of the Contracts in Table 1. during the week of May 16, 2016, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

As a result of the delisting, information regarding these sixteen (16) contracts have been deleted from the respective product rule chapters, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the CME Rulebook, the CME Globex non-reviewable ranges located in Rule 588.H. of the CME Rulebook, and the list of block-eligible products located on the CME Group website.

For additional information, please contract:

Research and Product Development

Charles Piszczor Charles.Piszczor@cmegroup.com +1 312 930 4536

Energy BLM

Michael Marano Michael.Marano@cmegroup.com +1 212 299 2387