

13-284

DATE: June 20, 2013
TO: Clearing Member Firms; Bookkeeping Software Providers, ISVs
FROM: CME Clearing
SUBJECT: Product Delisting

Effective Sunday, June 23, the CME Group, Inc. (CME) will be delisting all FX Volatility Quoted Options. See table below for complete list of products being delisted.

Delisting of FX Volatility-quoted Options

Options	ITC Code	Clearing Code
AUD/USD European Style Volatility Options	VXA	VXA
AUD/USD American Style Volatility Options	V6A	V6A
AUD/USD Weekly American Style Volatility Options	VA1-VA5	V6A
AUD/USD Weekly European Style Volatility Options	VAA-VAE	VXA
GBP/USD American Style Volatility Options	V6B	V6B
GBP/USD European Style Volatility Options	VXB	VXB
GBP/USD Weekly American Style Volatility Options	VB1-VB5	V6B
GBP/USD Weekly European Style Volatility Options	VBA-VBE	VXB
CAD/USD American Style Volatility Options	V6C	V6C
CAD/USD European Style Volatility Options	VXC	VXC
CAD/USD Weekly American Style Volatility Options	VC1-VC5	V6C
CAD/USD Weekly European Style Volatility Options	VCA-VCE	VXC
EUR/USD American Style Volatility Options	V6E	V6E
EUR/USD European Style Volatility Options	VXT	VXT
EUR/USD Weekly American Style Volatility Options	VE1- VE5	V6E
EUR/USD Weekly European Style Volatility Options	VTA-VTE	VXT
JPY/USD American Style Volatility Options	V6J	V6J
JPY/USD European Style Volatility Options	VXJ	VXJ
JPY/USD Weekly American Style Volatility Options	VJ1-VJ5	V6J
JPY/USD Weekly European Style Volatility Options	VJA-VJE	VXJ
CHF/USD American Style Volatility Options	V6S	V6S
CHF/USD European Style Volatility Options	VXS	VXS
CHF/USD Weekly American Style Volatility Options	VS1-VS5	V6S
CHF/USD Weekly European Style Volatility Options	VSA-VSE	VXS

Information Contacts		
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Performance Bond Information	Risk Management Dept.	(312) 648-3888
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Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing