

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: Chadv 15-442

Date: Monday, December 21, 2015

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

ISVs

Effective Monday, December 21, 2015, the New York Mercantile Exchange, Inc. (Exchange) delisted the following product from CME Globex and CME ClearPort. There was no open Interest for these products.

| Contract | Clearing Code | Globex Code |
|--|------------------|----------------|
| Brent Crude Oil Quarterly Variance Futures | VBQ | VBQ |
| Brent Crude Oil Semi-Annual Variance Futures | VBS | VBS |
| Brent Crude Oil Calendar Variance Futures | VBY | VBY |
| Crude Oil Calendar Variance Futures | VLA | VLA |
| Crude Oil Quarterly Variance Futures | VLR | VLR |
| Crude Oil Semi-Annual Variance Futures | VLS | VLS |
| Natural Gas Calendar Variance Futures | VNA | VNA |
| Natural Gas Quarterly Variance Futures | VNQ | VNQ |
| Natural Gas Semi-Annual Variance Futures | VNS | VNS |

| Information Contacts | | |
|------------------------------|-----------------------|----------------|
| CMEGroup.com Inquiries | Customer Service | (312) 930-1000 |
| General Information | Products & Services | (312) 930-1000 |
| | 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