



Special Executive Report

DATE: December 1, 2021
SER#: 8890
SUBJECT: Cessation of Listing of Additional Contract Months and Subsequent Delisting of the Micro Japanese Yen/U.S. Dollar (JPY/USD) Futures Contract

Effective December 9, 2021 and pending all relevant Commodity Futures Trading Commission (“CFTC”) regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will cease listing additional contract months of the Micro Japanese Yen/U.S. Dollar (JPY/USD) Futures contract (the “Contract”). The last listed month of the Contract will be March 2022. CME will permanently delist the Contract on March 15, 2022.

Contract Title	Commodity Code	CME Rulebook Chapter	Last Listed Contract Month	Date of Permanent Delisting
Micro Japanese Yen/U.S. Dollar (JPY/USD) Futures	MJY	294	March 2022	March 15, 2022

Exhibit A below provides amendments to Chapter 294 effective on March 15, 2022 with deletions struck through.

Please direct questions regarding this notice to:

Asia

Ravi Pandit	+65 6593 5562	Ravi.Pandit@cmegroup.com
-------------	---------------	------------------------------------------------------------------------

Europe

Phil Hermon	+44 20 3379 3983	Phil.Hermon@cmegroup.com
Paul Houston	+44 20 3379 3355	Paul.Houston@cmegroup.com
Divay Malhotra	+44 20 3379 3796	Divay.Malhotra@cmegroup.com

U.S.

Emerson Eckhout	+1 312 435 3781	Emerson.Eckhout@cmegroup.com
Craig LeVeille	+1 312 454 5301	Craig.LeVeille@cmegroup.com

EXHIBIT A

CME Rulebook Chapter 294

(deletions struck through)

[Effective March 15, 2022]

Chapter 294 Micro Japanese Yen/U.S. Dollar (JPY/USD) Futures

29400. SCOPE OF CHAPTER

~~This chapter is limited in application to Micro Japanese yen/U.S. dollar futures. In addition to this chapter, Micro Japanese yen/U.S. dollar futures shall be subject to the general rules and regulations of the Exchange insofar as applicable.~~

~~Futures contracts covered by this chapter may be referred to as Micro JPY/USD Futures.~~

~~For purposes of this chapter, unless otherwise specified, times referred to herein shall refer to and indicate Chicago time.~~

29401. TRADING SPECIFICATIONS

29401.A. Trading Schedule

~~Futures contracts shall be scheduled for trading and delivery during such hours and in such months as may be determined by the Exchange.~~

29401.B. Trading Unit

~~The unit of trading shall be 1,250,000 Japanese yen.~~

29401.C. Price Increments

~~Minimum price fluctuations shall be in multiples of \$.000001 per Japanese yen, equivalent to \$1.25 per contract.~~

29401.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

29401.E. [Reserved]

29401.F. Special Price Fluctuation Limits

~~At the commencement of each trading day, the contract shall be subject to special price fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.~~

29401.G. Termination of Trading

~~Futures trading shall terminate on the second Business Day immediately preceding the third Wednesday of the contract month. If the foregoing date for termination is a bank holiday in Chicago or New York City, futures trading shall terminate on the next preceding Business Day common to~~

Chicago and New York City banks and the Exchange.

29401.H. [Reserved]

29402. PHYSICAL DELIVERY

29402.A. Physical Delivery

1. Procedures

In addition to the procedures and requirements contained in this chapter, delivery procedures shall be governed by the rules set forth in Chapter 7.

2. Delivery Days

Delivery shall be made on the third Wednesday of the contract month. If that day is not a Business Day in the country of delivery or is a bank holiday in either Chicago or New York City, then delivery shall be made on the next day which is a Business Day in the country of delivery and is not a bank holiday in Chicago or New York City.

29402.B. [Reserved]

29403. [RESERVED]

(End Chapter 290)