

Delisting of Three (3) Energy Variance Futures Contracts

Earlier today, Monday, December 21, 2015, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) delisted the three (3) energy variance futures contracts as described in the table below.

Commodity Code	Contract Title	NYMEX Rulebook Chapter
VLA; VLR; VLS	WTI Crude Oil Realized Variance Futures	1230
VBY; VBQ; VBS	Brent Crude Oil Realized Variance Futures	1231
VNA; VNQ; VNS	Natural Gas Realized Variance Futures	1232

The contracts were delisted from trading on CME Globex and for submission for clearing via CME ClearPort. There was no open interest in these contracts.

As a result of the delisting, information regarding these contracts have been deleted from the respective product rule chapters and terms and conditions contained 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 NYMEX Rulebook, the CME Globex non-reviewable trading ranges located in Rule 588.H. in the NYMEX Rulebook, and the list of block-eligible products, and all other references, located on the CME Group website.

Questions in this matter may be referred to:

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