

Special Executive Report

S-7657 May 16, 2016

Delisting of Three (3) FX Futures Contracts and Delisting of Previously-Listed Contract Months of Two (FX) Futures Contracts

Earlier today, Monday, May 16, 2016, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") delisted three (3) FX futures contracts: US Dollar/Chinese Renminbi (USD/RMB or CNY) Futures with US Dollar Banking (Rulebook chapter: 270J; Code: CNY), the E-Micro US Dollar/Canadian Dollar (USD/CAD) Futures (Rulebook chapter: 340; Code: M6C), and the E-Micro US Dollar/Chinese Renminbi (USD/RMB or CNY) Futures with US Dollar Banking (Rulebook chapter: 343J; Code: MNY) contracts. The three (3) contracts, which had no open interest, were listed for trading on the CME Globex electronic platform and for submission for clearing through CME ClearPort. As a result of the delisting, information regarding these three contracts has been deleted from the CME 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 blockeligible products located on the CME Group website.

Also, earlier today, CME delisted the September 2016 contract month for two (2) FX futures contracts: E-Micro US Dollar/Japanese Yen (USD/JPY) Futures and E-Micro US Dollar/Swiss Franc (USD/CHF) Futures, effective immediately as set out in the table below. There was no open interest in the delisted contract months.

Contract Title	Commodity Code	CME Rulebook Chapter	Contract Month Delisted on May 16, 2016	Permanent Delisting Date
E-Micro US Dollar/Japanese Yen (USD/JPY) Futures	CPC: M6J Globex: M6J	341	September 2016 contract month	June 13, 2016
E-Micro US Dollar/Swiss Franc (USD/CHF) Futures	CPC: M6S Globex: M6S	342	September 2016 contract month	June 13, 2016

The two (2) contracts are currently listed for trading on CME Globex and for submission for clearing through CME ClearPort. It should be noted that the Exchange will not list additional contract months for trading on CME Globex or for submission for clearing via CME ClearPort. The last listed contract month for the two (2) contracts will be June 2016. The two (2) contracts will be permanently delisted on June 13, 2016. The Commodity Futures Trading Commission ("CFTC") will be notified of the permanent delisting of these two contracts during the week of June 20, 2016 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please direct questions regarding this notice to:

Asia Ravi Pandit	+65 6593 5562	Ravi.Pandit@cmegroup.com
Europe Paul Houston Will Patrick	+44 20 3379 3355 +44 20 3379 3721	Paul.Houston@cmegroup.com Will.Patrick@cmegroup.com
<u>U.S.</u> Craig LeVeille Simon Burnham Kevin McMillin	+1 312 454 5301 +1 312 930 3426 +1 312 930 8264	Craig.LeVeille@cmegroup.com Simon.Burnham@cmegroup.com Kevin.McMillin@cmegroup.com