



Special Executive Report

DATE: February 3, 2020

SER#: 8525

SUBJECT: Delisting of the 1-Month and 3-Month Euro/U.S. Dollar (EUR/USD) Volatility Futures Contracts

Earlier today, Monday, February 3, 2020, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") delisted the 1-Month Euro/U.S. Dollar ("EUR/USD") VolContracts™ futures contract (Rulebook chapter: 261C; Code: 16E) and the 3-Month Euro/U.S. Dollar ("EUR/USD") VolContracts™ futures contract (Rulebook chapter: 261B; Code: 36E) (the "Contracts") from trading on the CME Globex electronic trading system and for submission for clearing via CME ClearPort.

There is no open interest in the Contracts.

References to the Contracts have been deleted from the CME Group website.

Please direct questions regarding this notice to:

Asia

Ravi Pandit

+65 6593 5562

Ravi.Pandit@cmegroup.com

Europe

Paul Houston

+44 20 3379 3355

Paul.Houston@cmegroup.com

Divay Malhotra

+44 20 3379 3796

Divay.Malhotra@cmegroup.com

US

Craig LeVeille

+1 312 454 5301

Craig.LeVeille@cmegroup.com

Graham McDannel

+1 312 454 5209

Graham.McDannel@cmegroup.com