



Special Executive Report

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Delistment of Dormant Interest Rate Futures and Options

Effective immediately, the Chicago Mercantile Exchange will delist the following dormant interest rate futures and option contracts:

- 13-Week U.S. Treasury Bill Options
- Options on (regular, not E-mini) 5-Year Eurodollar Futures Bundle
- E-mini 5-Year Eurodollar Futures Bundle; and
- 10-Year Japanese Government Bond futures.

The aforementioned contracts have achieved modest trading volumes and open interest following their respective launches. Since 2008, however, these contracts have not posted trading volume or open interest and thus have fallen dormant.

Please refer questions on this subject to:

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