


CME Group | Advisory Notice

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: Chadv 15-446

Date: Tuesday, December 22, 2015

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective December 21, 2015, the Chicago Mercantile Exchange, Inc. (CME or Exchange) delisted the following FX Variance Futures from CME Globex, and CME ClearPort. There was no open interest in these products.

Code Clearing / Globex	Title
VAQ / VAQ	Australian Dollar/U.S. Dollar Quarterly Variance Futures
VAS / VAS	Australian Dollar/U.S. Dollar Semi-Annual Variance Futures
VAY / VAY	Australian Dollar/U.S. Dollar Annual Variance Futures
VEA / VEA	Euro/U.S. Dollar Annual Variance Futures
VEQ / VEQ	Euro/U.S. Dollar Quarterly Variance Futures
VES / VES	Euro/U.S. Dollar Semi-Annual Variance Futures
VPA / VPA	British Pound/U.S. Dollar Annual Variance Futures
VPQ / VPQ	British Pound/U.S. Dollar Quarterly Variance Futures
VPS / VPS	British Pound/U.S. Dollar Semi-Annual Variance Futures
VJQ / VJQ	U.S. Dollar/Japanese Yen Quarterly Variance Futures
VJS / VJS	U.S. Dollar/Japanese Yen Semi-Annual Variance Futures
VJY / VJY	U.S. Dollar/Japanese Yen Annual Variance Futures

Information Contacts		
General Information	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,
CME Clearing