

Special Executive Report

S-7517 December 21, 2015

Delisting of Four (4) FX Variance Futures Contracts

Earlier today, Monday, December 21, 2015, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") delisted the four (4) FX variance futures contracts as described in the table below.

Commodity Code	Contract Title	CME Rulebook Chapter
VPA; VPQ; VPS	Great British Pound/U.S. Dollar ("GBP/USD") Realized Variance Futures	251J
VJY; VJQ; VJS	Japanese Yen/U.S. Dollar ("JPY/USD") Realized Variance Futures	253J
VAY; VAQ; VAS	Australian Dollar/U.S. Dollar ("AUD/USD") Realized Variance Futures	255J
VEA; VEQ; VES	Euro/U.S. Dollar ("EUR/USD") Realized Variance Futures	261J

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 CME Rulebook, the CME Globex non-reviewable trading ranges located in Rule 588.H. in the CME 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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