

Special Executive Report

S-8101R
March 12, 2018

Delisting Previously-Listed Contract Months and Subsequent Delisting of Premium-Quoted European 9 AM FX Option Contracts

(This SER supersedes SER-8101 issued earlier today, March 12, 2018, and is being issued to reflect that the May 2018 expiry for the 9 am Fix options on the Euro/US Dollar (EUR/USD) futures contract shall remain listed for trading on the CME trading floor and CME Globex and for submission for clearing on CME ClearPort. No other changes have been made to the original SER.)

Effective Sunday, March 11, 2018, for trade date Monday, March 12, 2018, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will delist previously-listed contract months of the premium-quoted European 9 am weekly, monthly, and quarterly option contracts on the Australian Dollar/US Dollar (“AUD/USD”), Canadian Dollar/US Dollar (“CAD/USD”), British Pound/US Dollar (“GBP/USD”), Euro/US Dollar (“EUR/USD”), Japanese Yen/US Dollar (“JPY/USD”), and Swiss Franc/US Dollar (“CHF/USD”) futures contracts (“the Contracts”) that terminate and expire on their last trade date based upon the 9 am Central Time (“CT”) daily settlement prices of the corresponding underlying futures contracts, as set out in Exhibit 1. The Contracts are listed for trading on the CME trading floor and CME Globex and for submission for clearing through CME ClearPort. There is no open interest in the delisted contract months.

Exhibit 1

Contracts	CME Rulebook Chapter	Settlement Price Fixing Time	Monthly and Quarterly Expiry Ticker Symbols	Weekly Expiry Ticker Symbols	Immediately Delisted Contract Months with Zero Open Interest as of March 12, 2018	Last Available Contract Month for Trading and Clearing
Options on Australian Dollar/US Dollar Futures	CME 255A	9 AM CT	CME Globex: XAD CME ClearPort: XA Open Outcry: XA Clearing: XA	CME Globex: XA1-XA5 CME ClearPort: AD1-AD5 Open Outcry: AD1-AD5 Clearing: AD1-AD5	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, June 2018, July 2018, September 2018, and December 2018.	Contract Delisted Entirely – No listed Contract Months.
Options on Canadian Dollar/US Dollar Futures	CME 252A	9 AM CT	CME Globex: XD CME ClearPort: YD Open Outcry: YD Clearing: YD	CME Globex: XD1-XD5 CME ClearPort: 1D-5D Open Outcry: 1D-5D Clearing: 1D-5D	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, July 2018, September 2018, and December 2018.	June 2018.
Options on British Pound/US Dollar Futures	CME 251A	9 AM CT	CME Globex: XB CME ClearPort: YB Open Outcry: YB Clearing: YB	CME Globex: XB1-XB5 CME ClearPort: 1P-5P Open Outcry: 1P-5P Clearing: 1P-5P	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, May 2018, and July 2018.	April 2018, June 2018, September 2018, and December 2018.
Options on Euro/US Dollar Futures	CME 261A	9 AM CT	CME Globex: XT CME ClearPort: YT Open Outcry: YT Clearing: YT	CME Globex: 1Q-5Q CME ClearPort: 1T-5T Open Outcry: 1T-5T Clearing: 1T-5T	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, and July 2018.	April 2018, May 2018, June 2018, September 2018, and December 2018.
Options on Japanese Yen/US Dollar Futures	CME 253A	9 AM CT	CME Globex: XJ CME ClearPort: YJ Open Outcry: YJ Clearing: YJ	CME Globex: 1O-5O CME ClearPort: 1Y-5Y Open Outcry: 1Y-5Y Clearing: 1Y-5Y	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, June 2018, July 2018, September 2018, and December 2018.	Contract Delisted Entirely – No listed Contract Months.
Options on Swiss Franc/US Dollar Futures	CME 254A	9 AM CT	CME Globex: XS CME ClearPort: YS Open Outcry: YS Clearing: YS	CME Globex: XS1-XS5 CME ClearPort: 1W-5W Open Outcry: 1W-5W Clearing: 1W-5W	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, June 2018, July 2018, September 2018, and December 2018.	Contract Delisted Entirely – No listed Contract Months.

Please note that the existing premium-quoted European 2 pm weekly, monthly, and quarterly options on the same foreign currency futures contracts that terminate trading and expire on their last trade date based

upon the 2 pm CT daily settlement prices of the same corresponding underlying futures contracts shall remain unchanged and continue to be listed on the CME trading floor, CME Globex, and CME ClearPort.

Upon expiry of the last available contract month, CME will delist the Contracts following the market close on December 7, 2018. The Exchange will notify the Commodity Futures Trading Commission (“CFTC”) of the permanent delisting of the Contracts during the week of December 10, 2018 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Upon delisting the Contracts, the Exchange will delete information regarding these contracts 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 block-eligible products located on the CME Group website.

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