New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs	
Listing Date	**Trade Date Monday, June 5, 2017**
Product Exchange	**CBOT CH Advisory# 17-179**
Product Name & Codes	see table below
Description	Weekly Wednesday Options on Treasury Futures
Instrument Type	Options
Regulatory Class	Futures
Trading Venues	Globex, ClearPort, CBOT Trading Floor
Trading Hours	Globex & ClearPort: Sunday – Friday 5:00 p.m. – 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT CBOT Trading Floor: Monday – Friday 7:20 a.m. – 2:00 p.m. CT
Product Size	WT1-WT5: One (1) 2-Year Treasury Note Future WF1-WF5: One (1) 5-Year Treasury Note Future WY1-WY5: One (1) 10-Year Treasury Note Future WX1-WX5: One (1) Ultra 10-Year Treasury Note Future WB1-WB5: One (1) Classic Treasury Bond Future WU1-WU5: One (1) Ultra Treasury Bond Future
Series Listing Convention	Nearest two weeklies

Product Name & Codes

Name	Clearing Code	Globex Code	SPAN Code	SPAN Combined Commodity Code
Weekly Wednesday Options on 2-Year Treasury Note Futures	WT1-WT5	WT1-WT5	WTW	26
Weekly Wednesday Options on 5-Year Treasury Note Futures	WF1-WF5	WF1-WF5	WFW	25
Weekly Wednesday Options on 10-Year Treasury Note Futures	WY1-WY5	WY1-WY5	WYW	21
Weekly Wednesday Options on Ultra 10-Year Treasury Note Futures	WX1-WX5	WX1-WX5	WXW	TN
Weekly Wednesday Options on Classic Treasury Bond Futures	WB1-WB5	WB1-WB5	WBW	17
Weekly Wednesday Options on Ultra Treasury Bond Futures	WU1-WU5	WU1-WU5	WUW	UBE

Initial Contracts	June 17 Week 2 Wednesday and June 17 Week 3 Wednesday
Minimum Price Increment	WT1-WT5: One-half of 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract. WF1-WF5: One-half of 1/64th of a point ($7.8125 per contract), rounded to the nearest cent/contract. WY1-WY5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract. WX1-WX5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract. WB1-WB5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract. WU1-WU5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract.
Value Per Tick / Currency	WT1-WT5: $15.625 WF1-WF5: $7.8125 WY1-WY5: $15.625 WX1-WX5: $15.625 WB1-WB5: $15.625 WU1-WU5: $15.625
Contract Multiplier (CVF)	WT1-WT5: 2000 WF1-WF5: 1000 WY1-WY5: 1000 WX1-WX5: 1000 WB1-WB5: 1000 WU1-WU5: 1000
Exercise Style	American Style: The buyer of an option may exercise the option on any business day prior to expiration by giving notice to CME Clearing by 6:00 p.m. CT. Following termination of trading, options that expire in-the-money are automatically exercised into underlying futures, with **no allowance for contrary instruction**.
Block Eligible / Minimum Block Quantity	Yes – WT1-WT5: ATH: 500 Contracts ETH: 1000 Contracts RTH: 2000 Contracts WF1-WF5: ATH: 1875 Contracts ETH: 3750 Contracts RTH: 7500 Contracts WY1-WY5: ATH: 1875 Contracts ETH: 3750 Contracts RTH: 7500 Contracts WX1-WX5: ATH: 1875 Contracts ETH: 3750 Contracts RTH: 7500 Contracts WB1-WB5: ATH: 1875 Contracts ETH: 3750 Contracts RTH: 7500 Contracts WU1-WU5: ATH: 300 Contracts ETH: 600 Contracts RTH: 800 Contracts
Exercise Price Intervals and Listings	WT1-WT5: ATM +/- 30 Strike Price Intervals at 0.125 WF1-WF5: ATM +/- 30 Strike Price Intervals at 0.25 WY1-WY5: ATM +/- 100 Strike Price Intervals at 0.25 WX1-WX5: ATM +/- 100 Strike Price Intervals at 0.25 WB1-WB5: ATM +/- 60 Strike Price Intervals at 0.50 WU1-WU5: ATM +/- 60 Strike Price Intervals at 0.50
Termination of Trading	Trading terminates on the Wednesday of the contract week

<table>
<tr><td rowspan="1">Final Settlement Increment</td><td colspan="6">WT1-WT5: One-half of 1/64th of a point ($15.625) rounded to the nearest cent/contract or Cabinet ($1-$15 in increments of 1)
WF1-WF5: One-half of 1/64th of a point ($7.8125) rounded to the nearest cent/contract or Cabinet ($1-$15 in increments of 1)
WY1-WY5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract or Cabinet ($1-$15 in increments of 1)
WX1-WX5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract or Cabinet ($1-$15 in increments of 1)
WB1-WB5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract or Cabinet ($1-$15 in increments of 1)
WU1-WU5: 1/64th of a point ($15.625 per contract), rounded to the nearest cent/contract or Cabinet ($1-$15 in increments of 1)</td></tr>
<tr><td>Final Settlement Date</td><td colspan="6">LTD</td></tr>
<tr><td>Delivery</td><td colspan="6">Physical-exercise into futures</td></tr>
<tr><td rowspan="2">Price Conventions</td><td>Trade Prices</td><td>WT1-WT5: 8.8828125
WF1-WF5: 8.8828125
WY1-WY5: 8.875
WX1-WX5: 8.875
WB1-WB5: 8.875
WU1-WU5: 8.875</td><td>Option Strikes</td><td>WT1-WT5:
111.125 (Clearing)
1111 (Globex)
WF1-WF5:
111.25 (Clearing)
1112 (Globex)
WY1-WY5:
111.25 (Clearing)
1112 (Globex)
WX1-WX5:
111.25 (Clearing)
1112 (Globex)
WB1-WB5:
121.5 (Clearing)
1215 (Globex)
WU1-WU5:
131.5 (Clearing)
1315 (Globex)</td><td>Globex Prices</td><td>WT1-WT5: 8565
WF1-WF5: 8565
WY1-WY5: 856
WX1-WX5: 856
WB1-WB5: 856
WU1-WU5: 856</td></tr>
<tr><td>ITC Fractional Format</td><td>WT1-WT5: 0008565
WF1-WF5: 0008565
WY1-WY5: 0000856
WX1-WX5: 0000856</td><td>ITC Fractional Indicator</td><td>WT1-WT5: Y
WF1-WF5: Y
WY1-WY5: X
WX1-WX5: X</td><td>MDP 3.0 Channel</td><td>345</td></tr>
</table>

		WB1-WB5: 0000856 WU1-WU5: 0000856		WB1-WB5: X WU1-WU5: X		
Information Contacts	**Clearing Fees**	(312) 648-5470	**Products & Services**	(312) 930-1000	**Clearing House (Clearing Ops)**	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	**Risk Management Dept. (Performance Bond)**	(312) 648-3888	**Market Regulation**	(312) 341-7970
Pending All Relevant CFTC Regulatory Review Periods						