	New Product/Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	**Trade Date Monday, October 30, 2017**
Product Exchange	**CME CH Advisory# 17-387 (Revised)**
Product Name & Codes	see table below
Description	Wednesday premium-quoted and volatility-quoted European-style options on five Major FX futures will complement the already existing Friday options.

Name	Clearing/Floor Code	Globex Code	SPAN Code	SPAN Combined Commodity Code
Wednesday Premium Quoted European Style Options on Australian Dollar/US Dollar Futures	WA1-WA5	WA1-WA5	WAD	AD
Wednesday European VQOs on Australian Dollar/US Dollar Futures	VA1-VA5	VA1-VA5	V6A	AD
Wednesday Premium Quoted European Style Options on British Pound/US Dollar Futures	WG1-WG5	WG1-WG5	WGB	BP
Wednesday European VQOs on British Pound/US Dollar Futures	VG1-VG5	VG1-VG5	V6B	BP
Wednesday Premium Quoted European Style Options on Canadian Dollar/US Dollar Futures	WD1-WD5	WD1-WD5	WCD	CD
Wednesday European VQOs on Canadian Dollar/US Dollar Futures	VC1-VC5	VC1-VC5	V6C	CD
Wednesday Premium Quoted European Style Options on Euro/US Dollar Futures	WE1-WE5	WE1-WE5	WEC	EC
Wednesday European VQOs on Euro/US Dollar Futures	VE1-VE5	VE1-VE5	V6E	EC
Wednesday Premium Quoted European Style Options on Japanese Yen/US Dollar Futures	WJ1-WJ5	WJ1-WJ5	WJY	JY
Wednesday European VQOs on Japanese Yen/US Dollar Futures	VJ1-VJ5	VJ1-VJ5	V6J	JY

Instrument Type	Option
Regulatory Class	Option
Trading Venues	Globex & ClearPort
Trading Hours	**Globex** & **CPC**: Sunday – Friday 17:00 – 16:00, CT; No 17:00 session on Friday.
Product Size	WAD/V6A – 100,000 Australian dollars WGB/V6B – 62,500 British pounds WCD/V6C – 100,000 Canadian dollars WEC/V6E – 125,000 Euros WJY/V6J – 12,500,000 Japanese yen
Series Listing Convention	4 Weeklies
Initial Contracts	**Week 1 November 2017**
Minimum Price Increment	**WAD/V6A** – $0.0001 per Australian dollar increments ($10.00/contract). Also, trades may occur at $0.00005 ($5.00), $.00015 ($15.00), $0.00025 ($25.00), $0.00035 ($35.00), and $0.00045 ($45.00) when the price is below five ticks of premium. **WGB/V6B** – $0.0001 per British pound increments ($6.25/contract). **WCD/V6C** – $0.0001 per Canadian dollar increments ($10.00/contract). Also, trades may occur at $.00005 ($5.00), $.00015 ($15.00), $.00025 ($25.00), $.00035 ($35.00), and $.00045 ($45.00) when the price is below five ticks of premium. **WEC/V6E** – $0.0001 per Euro increments ($12.50/contract). Also, trades may occur at $0.00005 ($6.25), $0.00015 ($18.75), $0.00025 ($31.25), $0.00035 ($43.75), and $0.00045 ($56.25) when the price is below five ticks of premium. **WJY/V6J** – $0.000001 per Japanese yen increments ($12.50/contract). Also, trades may occur at $0.0000005 ($6.25), $0.0000015 ($18.75), $0.0000025 ($31.25), $0.0000035 ($43.75), and $0.0000045 ($56.25) when price is below five ticks of premium.
Value Per Tick / Currency	WAD, WCD – 100,000 x 0.0001 = $10.00 WGB – 62,500 x 0.0001 = $6.25 WEC – 125,000 x 0.0001 = $12.50 WJY – 12,500,000 x 0.000001 = $12.50
Contract Multiplier (CVF)	WAD, WCD – 100,000 WGB – 62,500 WEC – 125,000 WJY – 12,500,000
Exercise Style	European. At-the-money (ATM) calls will be treated as in-the-money and auto-exercised whereas at-the-money puts will be treated as out-of-the-money and abandoned. No Contrary Instructions Allowed
Block Eligible / Minimum Block Quantity	Yes / 250 contracts

<table>
<tr><td>Exercise Price Intervals and Listings</td><td colspan="6">WAD/V6A – 21 strikes up and down at 0.005 increments from the nearest previous day's futures settlement price.
WGB/V6B – 48 strikes up and down at 0.005 increments from the nearest previous day's futures settlement price.
WCD/V6C, WEC/V6E – 24 strikes up and down at 0.005 increments from the nearest previous day's futures settlement price.
WJY/V6J – 30 strikes up and down at 0.00005 increments from the nearest previous day's futures settlement price.</td></tr>
<tr><td>Termination of Trading</td><td colspan="6">Premium-quoted: Wednesday of the contract week at 2:00 pm CT.
Volatility-quoted: Tuesday of the contract week at 4:00 pm CT.</td></tr>
<tr><td>Final Settlement Increment</td><td colspan="6">WAD, WGB, WCD, & WEC = 0.0001
WJY = 0.000001</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">Information Contacts</td><td>Clearing Fees</td><td>(312)
648-5470</td><td>Products & Services</td><td>(312)
930-1000</td><td>Clearing House
(Clearing Ops)</td><td>(312)
207-2525</td></tr>
<tr><td>Global Command Center
(Trading Ops)</td><td>(800)
438-8616</td><td>Risk Management Dept.
(Performance Bond)</td><td>(312)
648-3888</td><td>Market Regulation</td><td>(312)
341-7970</td></tr>
<tr><td colspan="7">Pending All Relevant CFTC Regulatory Review Periods</td></tr>
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