

New Product/Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs					
Listing Date	Trade Date Monday, August 8, 2016				
Product Exchange	CME CH Advisory# 16-275				
Product Name & Codes	Name	Clearing/Floor Code	Globex Code	SPAN Code	SPAN Combined Commodity Code
	AUD/USD Premium-Quoted European-Style Option – 2 pm Fix	ADU	ADU	ADU	AD
	AUD/USD Weekly Premium-Quoted European-Style Option – 2 pm Fix	1AD – 5AD	1AD – 5AD	ADU	AD
	GBP/USD Premium-Quoted European-Style Option – 2 pm Fix	GBU	GBU	GBU	BP
	GBP/USD Weekly Premium-Quoted European-Style Option – 2 pm Fix	1BP-5BP	1BP-5BP	GBU	BP
	CAD/USD Premium-Quoted European-Style Option – 2 pm Fix	CAU	CAU	CAU	CD
	CAD/USD Weekly Premium-Quoted European-Style Option – 2 pm Fix	1CD-5CD	1CD-5CD	CAU	CD
	EUR/USD Premium-Quoted European-Style Option – 2 pm Fix	EUU	EUU	EUU	EC
	EUR/USD Weekly Premium-Quoted European-Style Option – 2 pm Fix	1EU-5EU	1EU-5EU	EUU	EC
	JPY/USD Premium-Quoted European-Style Option – 2 pm Fix	JPU	JPU	JPU	JY
	JPY/USD Weekly Premium-Quoted European-Style Option - 2 pm Fix	1JY-5JY	1JY-5JY	JPU	JY
	CHF/USD Premium-Quoted European-Style Option – 2 pm Fix	CHU	CHU	CHU	SF
	CHF/USD Weekly Premium-Quoted European-Style Option – 2 pm Fix	1SF-5SF	1SF-5SF	CHU	SF
Description	Premium-quoted European-style options on the six Major FX futures will be replacing the American-style premium-quoted options. Please note that the currently listed American-style FX options on the six Major FX futures contract months will				

	expire at its regularly scheduled expiry. Any new listing months upon expiry will be listed in the new European-style Options.
Instrument Type	Option
Regulatory Class	Option
Trading Venues	Globex, ClearPort & Open Outcry
Trading Hours	Globex & CPC: Sunday – Friday 17:00 – 16:00, CT; No 17:00 session on Friday. Open Outcry: Monday – Friday 07:20 – 14:00 CT.
Product Size	ADU – 100,000 Australian dollars GBU – 62,500 British pounds CAU – 100,000 Canadian dollars CHU – 125,000 Swiss francs EUU – 125,000 Euros JPU – 12,500,000 Japanese yen
Series Listing Convention	Four months in the March quarterly cycle (March, June, September, and December) and 3 serial months Weeklies: 4 Weeklies
Initial Contracts	January 2017 Serial month (Please refer to the below listing schedule and the American-style options expiry schedule, respectively, in Tables 1.0 and 1.1.)
Minimum Price Increment	ADU – \$0.0001 per Australian dollar increments (\$10.00/contract). Also, trades may occur at \$0.00005 (\$5.00), \$0.00015 (\$15.00), \$0.00025 (\$25.00), \$0.00035 (\$35.00), and \$0.00045 (\$45.00) when the price is below five ticks of premium. GBU – \$0.0001 per British pound increments (\$6.25/contract). CAU – \$0.0001 per Canadian dollar increments (\$10.00/contract). Also, trades may occur at \$0.00005 (\$5.00), \$0.00015 (\$15.00), \$0.00025 (\$25.00), \$0.00035 (\$35.00), and \$0.00045 (\$45.00) when the price is below five ticks of premium. CHU – \$0.0001 per Swiss franc 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. EUU – \$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. JPU – \$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	ADU, CAU – 100,000 x 0.0001 = \$10.00 GBU – 62,500 x 0.0001 = \$6.25 CHU, EUU – 125,000 x 0.0001 = \$12.50

	JPU – 12,500,000 x 0.000001 = \$12.50					
Contract Multiplier (CVF)	ADU, CAU – 100,000 GBU – 62,500 CHU, EUU – 125,000 JPU – 12,500,000					
Exercise Style	European					
Block Eligible / Minimum Block Quantity	Yes / 250					
Exercise Price Intervals and Listings	ADU – 21 strikes up and down at 0.005 increments from the nearest previous day's futures settlement price. GBU – 48 strikes up and down at 0.005 increments from the nearest previous day's futures settlement price. CAU, CHU, EUU – 24 strikes up and down at 0.005 increments from the nearest previous day's futures settlement price. JPU – 30 strikes up and down at 0.00005 increments from the nearest previous day's futures settlement price.					
Termination of Trading	Monthlies & Quarterlies: Trading terminates on the second Friday immediately preceding the third Wednesday of the contract month at 2:00 pm CT. Weeklies: Friday of the contract week at 2:00 pm CT.					
Final Settlement Increment	ADU, GBU, CAU, CHU & EUU = 0.0001 JPU = 0.000001					
Final Settlement Date	LTD					
Delivery	Physical exercise into futures					
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						

For more information please see Special Executive Report SER-7688, published on July 13, 2016 at:

<http://www.cmegroup.com/notices/ser/2016/07/SER-7688.pdf>

Expiry/Listing schedule:

Table 1.0

Existing American-Style FX Options (2 pm CT expiry)			
Contract Month/Week	First Trade Date	Last Trade Date	
201608W2	7/5/2016	8/12/2016	
201608W3	7/18/2016	8/19/2016	
201608W4	7/25/2016	8/26/2016	
201609W1	8/1/2016	9/2/2016	Last Listed Weekly
201609	9/8/2015	9/9/2016	
201610	5/9/2016	10/7/2016	
201611	7/11/2016	11/4/2016	Last Listed Serial Month
201612	12/7/2015	12/9/2016	
201703	3/7/2016	3/3/2017	
201706	6/6/2016	6/9/2017	Last listed Quarterly

Table 1.1

New European-Style FX Options (2 pm CT expiry)		
Contract Month/Week	First Trade Date	Last Trade Date
201701	8/8/2016	1/6/2017
201609W3	8/15/2016	9/16/2016
201609W4	8/22/2016	9/23/2016
201609W5	8/29/2016	9/30/2016

201610W2	9/6/2016	10/14/2016
201709	9/12/2016	9/8/2017
201610W3	9/19/2016	10/21/2016
201610W4	9/26/2016	10/28/2016
201611W2	10/3/2016	11/11/2016
201702	10/10/2016	2/3/2017
201611W3	10/17/2016	11/18/2016
201611W4	10/24/2016	11/25/2016
201612W1	10/31/2016	12/2/2016
201704	11/7/2016	4/7/2017
201612W3	11/14/2016	12/16/2016
201612W4	11/21/2016	12/23/2016
201612W5	11/28/2016	12/30/2016
201701W1	12/5/2016	1/13/2017
201712	12/12/2016	12/8/2017
201803	3/6/2017	3/9/2018
201806	6/12/2017	6/8/2018