

**TO:** Clearing Member Firms; Back Office Managers  
**FROM:** CME Clearing  
**ADVISORY #:** 16-289  
**Date:** August 2, 2016  
**SUBJECT:** Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

### Product Listing Schedule change

Effective Sunday, August 7, 2016 for trade date Monday, August 8, 2016, and pending all relevant CFTC regulatory review periods, please be advised that CME will cease listing additional contract months for the existing American-style weekly, monthly, and quarterly option contracts ("the American-Style Option Contracts") on the Australian Dollar/US Dollar ("AUD/USD"), British Pound/US Dollar ("GBP/USD"), Canadian Dollar/US Dollar ("CAD/USD"), Euro/US Dollar ("EUR/USD"), Japanese Yen/US Dollar ("JPY/USD"), and Swiss Franc/US Dollar ("CHF/USD") futures contracts that are available for trading on the CME trading floor and CME Globex and for submission for clearing through CME ClearPort.

The European-Style Option Contracts shall replace the existing American-Style Option Contracts. The last listed contract month of the American-Style Option Contracts will be the June 2017 expiration. The Exchange will permanently delist the American-Style Option Contracts on June 9, 2017.

Appendix 1 below details the final option expiry calendar of the American-Style Option Contracts.

Option Contract	Code Clearing / Globex	Last Listed Expiration
Options on Australian Dollar/US Dollar (AUD/USD) Futures	AD, 1A-5A (Weeklies) / 6A, 6A1 – 6A5 (Weeklies)	Monthly – November 2016 Quarterly – June 2017 Weekly – Week 1 September 2016
Options on British Pound/US Dollar (GBP/USD) Futures	BP, 1B-5B (Weeklies) / 6B, 6B1–6B5 (Weeklies)	Monthly – November 2016 Quarterly – June 2017 Weekly – Week 1 September 2016
Options on Canadian Dollar/US Dollar (CAD/USD) Futures	C1, 1C-5C (Weeklies) / 6C, 6C1–6C5 (Weeklies)	Monthly – November 2016 Quarterly – June 2017 Weekly – Week 1 September 2016
Options on Swiss Franc/US Dollar (CHF/USD) Futures	E1, 1S-5S (Weeklies) / 6S, 6S1–6S5 (Weeklies)	Monthly – November 2016 Quarterly – June 2017 Weekly – Week 1 September 2016
Options on Euro/US Dollar (EUR/USD) Futures	EC, 1X-5X (Weeklies) / 6E, 6E1–6E5 (Weeklies)	Monthly – November 2016 Quarterly – June 2017 Weekly – Week 1 September 2016
Options on Japanese Yen/US Dollar (JPY/USD) Futures	J1, 1J-5J (Weeklies) / 6J, 6J1–6J5 (Weeklies)	Monthly – November 2016 Quarterly – June 2017 Weekly – Week 1 September 2016

## Appendix 1

### Final Expiry Listing Calendar of Existing American-Style Options on the Six Major FX Futures Contracts

Contract Month	W/M/Q	Underlying Futures Month	First Trade Date	Last Trade Date
201608W2	Weekly	201609	7/5/2016	8/12/2016
201608W3	Weekly	201609	7/18/2016	8/19/2016
201608W4	Weekly	201609	7/25/2016	8/26/2016
201609W1	Weekly	201609	8/1/2016	9/2/2016
201609	Quarterly	201609	9/8/2015	9/9/2016
201610	Monthly	201612	5/9/2016	10/7/2016
201611	Monthly	201612	7/11/2016	11/4/2016
201612	Quarterly	201612	12/7/2015	12/9/2016
201703	Quarterly	201703	3/7/2016	3/3/2017
201706	Quarterly	201706	6/6/2016	6/9/2017

For more information related to European-Style Option Contracts, please refer to the SER & CH Advisories which were published earlier last month.

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

<http://www.cmegroup.com/notices/clearing/2016/07/Chadv16-275.html>

Information Contacts		
General Information	Products & Services	(312) 930-1000
	Clearing House	(312) 207-2525
Globex Information	Global Command Center	(800) 438-8616
Performance Bond Information	Risk Management Dept.	(312) 648-3888
Position Limits	Market Regulation	(312) 341-7970
Clearing Fees	Clearing Fee Hotline	(312) 648-5470

Regards,

CME Clearing