

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				
Product Name & Codes	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	ADU	AD
	Wednesday European VQOs on Australian Dollar/US Dollar Futures	VA1-VA5	VA1-VA5	ADU	AD
	Wednesday Premium Quoted European Style Options on British Pound/US Dollar Futures	WG1-WG5	WG1-WG5	GBU	BP
	Wednesday European VQOs on British Pound/US Dollar Futures	VG1-VG5	VG1-VG5	GBU	BP
	Wednesday Premium Quoted European Style Options on Canadian Dollar/US Dollar Futures	WD1-WD5	WD1-WD5	CAU	CD
	Wednesday European VQOs on Canadian Dollar/US Dollar Futures	VC1-VC5	VC1-VC5	CAU	CD
	Wednesday Premium Quoted European Style Options on Euro/US Dollar Futures	WE1-WE5	WE1-WE5	EUU	EC
	Wednesday European VQOs on Euro/US Dollar Futures	VE1-VE5	VE1-VE5	EUU	EC
	Wednesday Premium Quoted European Style Options on Japanese Yen/US Dollar Futures	WJ1-WJ5	WJ1-WJ5	JPU	JY
	Wednesday European VQOs on Japanese Yen/US Dollar Futures	VJ1-VJ5	VJ1-VJ5	JPU	JY
Description	Wednesday premium-quoted and volatility-quoted European-style options on five Major FX futures will complement the already existing Friday options.				

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	ADU – 100,000 Australian dollars GBU – 62,500 British pounds CAU – 100,000 Canadian dollars EUU – 125,000 Euros JPU – 12,500,000 Japanese yen
Series Listing Convention	4 Weeklies
Initial Contracts	Week 1 November 2017
Minimum Price Increment	<p>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.</p> <p>GBU – \$0.0001 per British pound increments (\$6.25/contract).</p> <p>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.</p> <p>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.</p> <p>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.</p>
Value Per Tick / Currency	<p>ADU, CAU – 100,000 x 0.0001 = \$10.00</p> <p>GBU – 62,500 x 0.0001 = \$6.25</p> <p>EUU – 125,000 x 0.0001 = \$12.50</p> <p>JPU – 12,500,000 x 0.000001 = \$12.50</p>
Contract Multiplier (CVF)	<p>ADU, CAU – 100,000</p> <p>GBU – 62,500</p> <p>EUU – 125,000</p> <p>JPU – 12,500,000</p>
Exercise Style	European
Block Eligible / Minimum Block Quantity	Yes / 250 contracts



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, 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	Premium-quoted: Wednesday of the contract week at 2:00 pm CT. Volatility-quoted: Tuesday of the contract week at 4:00 pm CT.					
Final Settlement Increment	ADU, GBU, CAU, & 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						