

TO: Clearing Member Firms; Back Office Managers
FROM: CME Clearing
ADVISORY #: 18-107
Date: March 12, 2018
SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, March 11, 2018, for trade date Monday, March 12, 2018, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") delisted previously-listed contract months **without** open-interest for the premium-quoted European 9 am Central Time ("CT") option contracts on the Australian Dollar/US Dollar ("AUD/USD"), Canadian Dollar/US Dollar ("CAD/USD"), British Pound/US Dollar ("GBP/USD"), Euro/US Dollar ("EUR/USD"), Japanese Yen/US Dollar ("JPY/USD"), and Swiss Franc/US Dollar ("CHF/USD") futures contracts ("the Contracts") that terminate and expire on their last trade date based upon the 9 am CT daily settlement prices of the corresponding underlying futures contracts from the CME trading floor, CME Globex, and CME ClearPort, as set out in Exhibit 1. Upon expiry of the last available contract month, CME will delist the Contracts following the market close on December 7, 2018.

Please note that the existing premium-quoted European 2 pm CT weekly, monthly, and quarterly options on the same foreign currency futures contracts that terminate trading and expire on their last trade date based upon the 2 pm CT daily settlement prices of the same corresponding underlying futures contracts **shall remain unchanged** and continue to be listed on the CME trading floor, CME Globex, and CME ClearPort.

Exhibit 1

Contracts	CME Rulebook Chapter	Settlement Price Fixing Time	Monthly and Quarterly Expiry Ticker Symbols	Weekly Expiry Ticker Symbols	Immediately Delisted Contract Months with Zero Open Interest as of March 12, 2018	Last Available Contract Month for Trading and Clearing
Options on Australian Dollar/US Dollar Futures	CME 255A	9 AM CT	CME Globex: XAD CME ClearPort: XA Open Outcry: XA Clearing: XA	CME Globex: XA1-XA5 CME ClearPort: AD1-AD5 Open Outcry: AD1-AD5 Clearing: AD1-AD5	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, June 2018, July 2018, September 2018, and December 2018.	Contract Delisted Entirely – No listed Contract Months.
Options on Canadian Dollar/US Dollar Futures	CME 252A	9 AM CT	CME Globex: XD CME ClearPort: YD Open Outcry: YD Clearing: YD	CME Globex: XD1-XD5 CME ClearPort: 1D-5D Open Outcry: 1D-5D Clearing: 1D-5D	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, July 2018, September 2018, and December 2018.	June 2018.
Options on British Pound/US Dollar Futures	CME 251A	9 AM CT	CME Globex: XB CME ClearPort: YB Open Outcry: YB Clearing: YB	CME Globex: XB1-XB5 CME ClearPort: 1P-5P Open Outcry: 1P-5P Clearing: 1P-5P	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, May 2018, and July 2018.	April 2018, June 2018, September 2018, and December 2018.

Options on Euro/US Dollar Futures	CME 261A	9 AM CT	CME Globex: XT CME ClearPort: YT Open Outcry: YT Clearing: YT	CME Globex: 1Q-5Q CME ClearPort: 1T-5T Open Outcry: 1T-5T Clearing: 1T-5T	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, and July 2018.	April 2018, May 2018, June 2018, September 2018, and December 2018.
Options on Japanese Yen/US Dollar Futures	CME 253A	9 AM CT	CME Globex: XJ CME ClearPort: YJ Open Outcry: YJ Clearing: YJ	CME Globex: 1O-5O CME ClearPort: 1Y-5Y Open Outcry: 1Y-5Y Clearing: 1Y-5Y	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, June 2018, July 2018, September 2018, and December 2018.	Contract Delisted Entirely – No listed Contract Months.
Options on Swiss Franc/US Dollar Futures	CME 254A	9 AM CT	CME Globex: XS CME ClearPort: YS Open Outcry: YS Clearing: YS	CME Globex: XS1-XS5 CME ClearPort: 1W-5W Open Outcry: 1W-5W Clearing: 1W-5W	March 2018 Week 3, March 2018 Week 4, March 2018 Week 5, April 2018 Week 2, April 2018, May 2018, June 2018, July 2018, September 2018, and December 2018.	Contract Delisted Entirely – No listed Contract Months.

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Regards,

CME Clearing