

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-029 (Revised Effective Date)

Date: February 20, 2019

**SUBJECT: Amendments to the Strike Price and Listing Schedule for Options on Australian Dollar/U.S. Dollar (AUD/USD) Futures and Options on Canadian Dollar/U.S. Dollar (CAD/USD) Futures Contracts**

Effective Sunday, March 10, 2019, for trade date Monday, March 11, 2019, Chicago Mercantile Exchange Inc. ("CME") will amend the strike price listing schedule for Options on Australian Dollar/U.S. Dollar (AUD/USD) Futures and Options on Canadian Dollar/U.S. Dollar (CAD/USD) Futures contracts (collectively, "Option Contracts") as described below in Table-1.

Additionally, to support the smaller strike increments of 0.0025, the SPAN strike DPL(Decimal Price Locator) will be updated from 3 to 4.

The Strike Price DPL on P-Record at position 37-39 will change from 003 to 004

Please refer to Table-2 for Strike Price examples

**Table-1**

Commodity Code	Product	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
Quarterly/Serial: ADU	Front Month Quarterly or Serial Option on Australian Dollar / U.S. Dollar (AUD/USD) Futures	21 strike increments of 0.005 above and below the at-the-money (ATM) strike	8 strike increments of 0.0025 above and below the at-the-money (ATM) strike plus an additional 8 strike increments of 0.0050
Vol Quoted: VXA			
Quarterly/Serial: ADU	All Other Quarterly and Serial Options on Australian Dollar / U.S. Dollar (AUD/USD) Futures	21 strike increments of 0.005 above and below the at-the-money (ATM) strike	10 strike increments of 0.0050 above and below the at-the-money (ATM) strike plus an additional 10 strike increments of 0.0100
Vol Quoted: VXA			
Friday Weekly: 1AD-5AD	Australian Dollar / U.S Dollar (AUD/USD) Weekly Options	21 strike increments of 0.005 above and below the at-the-money (ATM) strike	8 strike increments of 0.0025 above and below the at-the-money (ATM) strike plus an additional 8 strike increments of 0.0050
Friday Weekly Vol Quoted: VAA -VAE			
Wednesday Weekly: WA1-WA5			
Wed Weekly Vol Quoted:			

VA1 -VA5			
Quarterly/Serial: CAU	Front Month Quarterly or Serial Option on Canadian Dollar / U.S. Dollar (CAD/USD) Futures	24 strike increments of 0.005 above and below the at-the- money (ATM) strike	8 strike increments of 0.0025 above and below the at-the-money (ATM) strike plus an additional 8 strike increments of 0.0050
Vol Quoted: VXC			
Quarterly/Serial: CAU	All Other Quarterly and Serial Options on Canadian Dollar / U.S. Dollar (CAD/USD) Futures	24 strike increments of 0.005 above and below the at-the- money (ATM) strike	10 strike increments of 0.0050 above and below the at-the-money (ATM) strike plus an additional 10 strike increments of 0.0100
Vol Quoted: VXC			
Friday Weekly: 1CD-5CD	Canadian Dollar / U.S Dollar (CAD/USD) Weekly Options	24 strike increments of 0.005 above and below the at-the- money (ATM) strike	8 strike increments of 0.0025 above and below the at-the-money (ATM) strike plus an additional 8 strike increments of 0.0050
Friday Weekly Vol Quoted: VCA-VCE			
Wednesday Weekly: WD1-WD5			
Wed Weekly Vol Quoted: VC1-VC5			

**Table -2**

<b>AUD/USD and CAD/USD Options</b>			
Actual Strike Price	Current SPANP Strike with 3 DPL	Beginning February 25 - SPANP Strike with 4 DPL	New/Existing Strike
0.710	710	7100	Existing Strike
0.7125		7125	New 0.0025 Strike
0.715	715	7150	Existing Strike
0.7175		7175	New 0.0025 Strike

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

Regards,  
CME Clearing