

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 19-283

Date: August 22, 2019

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Product Listing Schedule Expansion

Effective Sunday, September 15, 2019 for trade date Monday, September 16, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or EXCHANGE) will expand the listing of contract months for the products listed below on CME Globex, Open Outcry, and available for submission for clearing on CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 9/29/19)
EUU / EUU	EUR/USD Monthly Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
VXT / VXT	EUR/USD Monthly Volatility-Quoted Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
JPU / JPU	JPY/USD Monthly Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
VXJ / VXJ	JPY/USD Monthly Volatility-Quoted Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
GBU / GBU	GBP/USD Monthly Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months

VXB / VXB	GBP/USD Monthly Volatility-Quoted Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
CAU / CAU	CAD/USD Monthly Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
VXC / VXC	CAD/USD Monthly Volatility-Quoted Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
ADU / ADU	AUD/USD Monthly Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
VXA / VXA	AUD/USD Monthly Volatility-Quoted Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
CHU / CHU	CHF/USD Monthly Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months
VXS / VXS	CHF/USD Monthly Volatility-Quoted Options	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and three (3) serial months	Four months in the March quarterly cycle (Mar, Jun, Sep, Dec) and eight (8) serial months

Information Contacts		
General Information	Products & Services	(312) 930-1000
CH Operations	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