

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: Chadv 15-414

Date: December 3, 2015

SUBJECT: January 2016 Week1 Option designation and Expiry Date

Please be advised that all January 2016 Week1 Weekly Options (201601W1) for CME, CBOT, NYMEX and COMEX exchange listed products in the below list will expire on **December 31, 2015** due to an exchange holiday on January 01, 2016. There will not be a separate Week5 expiry listed for December 2015.

Please note that no Equity weekly option products are affected because no Week1 January 2016 weekly options will be listed due to the End-of-the-month expiries on December 31, 2015.

Below is the list of all the January 2016 Week1 weeklies with December 31, 2015 expiration date

Exchange	Product Group	Codes Clearing/Globex	Product Name
CBOT	AGRICUTLTURE	CZ1/ZS1	SOYBEAN WEEKLY OPTIONS
CBOT	AGRICUTLTURE	MZ1/ZM1	SOYBEAN MEAL WEEKLY OPTIONS
CBOT	AGRICUTLTURE	OK1/OE1	KC HRW WHEAT WEEKLY OPTIONS
CBOT	AGRICUTLTURE	OZ1/ZL1	SOYBEAN OIL WEEKLY OPTIONS
CBOT	AGRICUTLTURE	PY1/ZC1	CORN WEEKLY OPTIONS
CBOT	AGRICUTLTURE	WZ1/ZW1	WHEAT WEEKLY OPTIONS
CBOT	INTEREST RATES	FV1/ZF1	5 YR TREASURY NOTE WEEKLY OPTIONS
CBOT	INTEREST RATES	TW1/ZT1	2 YR TREASURY NOTE WEEKLY OPTIONS
CBOT	INTEREST RATES	TY1/ZN1	10YR US TREASURY NOTE WEEKLY OPTIONS
CBOT	INTEREST RATES	UL1/UB1	LONG TERM US TREASURY BOND WEEKLY OPTIONS
CBOT	INTEREST RATES	US1/ZB1	30Y U.S TREASURY BOND WEEKLY OPTIONS
CME	INTEREST RATES	1K/EO1	EURODOLLAR 1 YR MC WEEKLY OPTIONS
CME	INTEREST RATES	EE1/E21	EURODOLLAR 2 YR MC WEEKLY OPTIONS
CME	INTEREST RATES	EF1/E31	EURODOLLAR 3 YR MC WEEKLY OPTIONS
CME	FX	1E	EURO FX/BP WEEKLY OPTIONS
CME	FX	1H	EURO FX/JY WEEKLY OPTIONS
CME	FX	1I	EURO FX/SF WEEKLY OPTIONS
CME	FX	1A/6A1	AUSTRALIAN DOLLAR WEEKLY OPTIONS
CME	FX	1B/6B1	BRITISH POUND WEEKLY OPTIONS

CME	FX	1C/6C1	CANADIAN DOLLAR WEEKLY OPTIONS
CME	FX	1D/XD1	EUROPEAN CANADIAN DOLLAR WEEKLY OPTIONS
CME	FX	1J/6J1	JAPANESE YEN WEEKLY OPTIONS
CME	FX	1M	MEXICAN PESO WEEKLY OPTIONS
CME	FX	1N	AFRICAN RAND WEEKLY OPTIONS
CME	FX	1P/XB1	EUROPEAN BRITISH POUND WEEKLY OPTIONS
CME	FX	1S/6S1	SWISS FRANC WEEKLY OPTIONS
CME	FX	1T/1Q	EUROPEAN EURO FX WEEKLY OPTIONS
CME	FX	1W/XS1	EUROPEAN SWISS FRANC WEEKLY OPTIONS
CME	FX	1X/6E1	EURO WEEKLY OPTIONS
CME	FX	1Y/1O	EUROPEAN JAPANESE YEN WEEKLY OPTIONS
CME	FX	1Z	NEW ZEALAND WEEKLY OPTIONS
CME	FX	AD1/XA1	EUROPEAN AUSTRALIAN DOLLAR WEEKLY OPTIONS
CME	FX	1R	BRAZILIAN REAL WEEKLY OPTIONS
CME	FX	KR1/KR1	KOREAN WON\U.S. DOLLAR WEEKLY OPTIONS
CME	FX	RB1/RB1	U.S. DOLLAR\RENMINBI WEEKLY OPTIONS
CME	FX	RE1/RE1	EURO\RENMINBI WEEKLY OPTIONS
CME	FX	RU1/6R1	RUSSIAN RUBLE WEEKLY OPTIONS
COMEX	METAL	H1E/H1E	COPPER WEEKLY OPTIONS
COMEX	METAL	OG1/OG1	GOLD WEEKLY OPTIONS
COMEX	METAL	SO1/SO1	SILVER WEEKLY OPTIONS
NYMEX	ENERGY	BW1/BW1	BRENT CRUDE OIL WEEKLY OPTIONS
NYMEX	ENERGY	LN1/LN1	NATURAL GAS WEEKLY FINANCIAL OPTIONS
NYMEX	ENERGY	LO1/LO1	CRUDE OIL WEEKLY OPTIONS
NYMEX	ENERGY	ON1/ON1	NATURAL GAS WEEKLY OPTIONS

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