



FX PRODUCTS

2017

PRODUCT GUIDE
AND CALENDAR



As the world's leading and most diverse derivatives marketplace, CME Group (cmegroup.com) is where the world comes to manage risk. CME Group exchanges offer the widest range of global benchmark products across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, agricultural commodities, metals, weather and real estate. CME Group brings buyers and sellers together through its CME Globex electronic trading platform and its trading facility in Chicago. CME Group also operates CME Clearing, one of the world's leading central counterparty clearing providers, which offers clearing and settlement services across asset classes for exchange-traded contracts and over-the-counter derivatives transactions. These products and services ensure that businesses everywhere can substantially mitigate counterparty credit risk.

CME Group **FX**

Trade the world's largest regulated FX marketplace – a marketplace built on trust.

A marketplace delivered by us, defined by you – our customers, clients and partners. We work with you to understand your most important challenges and then deliver innovative solutions you need, to allow you to transact with more speed, ease, flexibility and efficiency.

Experience an electronic marketplace that's always:

- Orderly
- Equal
- Transparent
- Anonymous


It's what you asked for. Consistently liquid in the major currency pairs, accessible from 150+ countries, always delivered with certainty. Now you can Trade, Clear and Report the full lifecycle from one marketplace, in whichever jurisdiction you choose, and enjoy:

- Most listed FX products – 91 futures, 24 options – across CME U.S. and CME Europe
- Full range of OTC FX clearing services, with 26 CSFs and 12 NDFs
- Your choice of trade reporting solutions and STP for certainty and compliance

Always with a commitment to reduce your execution costs, enhance your access to opportunity, and bring more simplicity to how you do business in today's challenging market landscape.

Discover the FX marketplace
DELIVERED BY US. DEFINED BY YOU

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WELCOME TO THE 2017 FX PRODUCT GUIDE AND CALENDAR

For the convenience of our customers, this calendar provides an overview of contract specifications, expiration dates and relevant economic release dates for 2017.

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CME FX FUTURES AND OPTIONS: CONTRACT SPECIFICATIONS

All contracts listed herein are listed with, and subject to, the rules and regulations of CME Group's United States Designated Contract Market ("CME") and not of its UK subsidiary, CME Europe Limited.

MAJORS

FX FUTURES AND OPTIONS CONTRACTS

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• GBP/USD	16
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FX FUTURES AND OPTIONS CONTRACTS

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- CME BLOOMBERG DOLLAR SPOT INDEX (BDI) 92

TRADING HOURS

CME Globex:

Chicago (Central Time):

Sunday – Opens at 5:00 p.m. (for the next trade date) – 4:00 p.m. the following day.

Monday through Friday – Opens at 5:00 p.m. (for the next trade date) – 4:00 p.m. the next day.

Except on Friday – Closes at 4:00 p.m. and reopens Sundays at 5:00 p.m.

London (GMT):

Sunday – Opens at 11:00 p.m. (for the next trade date) – 10:00 p.m. the following day.

Monday through Friday – Opens at 11:00 p.m. (for the next trade date) – 10:00 p.m. the next day.

Except on Friday – Closes at 10:00 p.m. and reopens Sundays at 11:00 p.m.

Singapore (UTC/GMT+8):

Monday – Opens at 7:00 a.m. – 6:00 a.m. the following day. **Tuesday through Saturday** – Opens at 7:00 a.m. – 6:00 a.m. the next day. **Except on Saturday** – Closes at 6:00 a.m. and reopens Monday at 7:00 a.m.

Tokyo (UTC/GMT+9):

Monday – Opens at 8:00 a.m. – 7:00 a.m. the following day. **Tuesday through Saturday** – Opens at 8:00 a.m. – 7:00 a.m. the next day. **Except on Saturday** – Closes at 7:00 a.m. and reopens Monday at 8:00 a.m.

Open Outcry:

Chicago (Central Time):

Monday through Friday: 7:20 a.m. – 2:00 p.m.

Central Time

London (GMT):

Monday through Friday: 1:20 p.m. – 8:00 p.m.

Singapore (UTC/GMT+8):

Monday through Friday: 9:20 p.m. – 4:00 a.m.

Tokyo (UTC/GMT+9):

Monday through Friday: 10:20 p.m. – 5:00 a.m.

CME ClearPort:

Chicago (Central Time):

Sunday through Friday – 5:00 p.m. – 4:15 p.m. with a 45-minute break each day beginning at 4:15 p.m.

London (GMT):

Sunday through Friday – 11:00 p.m. – 10:15 p.m. the following day with a 45-minute break each day beginning at 10:15 p.m.

Singapore (UTC/GMT+8):

Monday through Saturday – 7:00 a.m. – 6:15 a.m. the following day with a 45-minute break each day beginning at 6:15 a.m.

Tokyo (UTC/GMT+9):

Monday through Saturday – 8:00 a.m. – 7:15 a.m. the following day with a 45-minute break each day beginning at 7:15 a.m.

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MAJORS

FX FUTURES AND OPTIONS CONTRACTS

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• SEK/USD	23

MAJORS

FX FUTURES AND OPTIONS CONTRACTS

AUD/USD FUTURES

Contract Size

100,000 Australian dollars

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: 6A

CME ClearPort: AD

Minimum Price Fluctuation (Tick)

Trading can occur in \$.0001 per Australian dollar increments (\$10.00/contract). Also, trades can occur in \$.00005 per Australian dollar increments (\$5.00/contract) for AUD/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

AUD/USD OPTIONS

Ticker Symbol

Quarterly and serial options: European-style 2PM FIX options: ADU; European-style 9AM FIX options: Open Outcry: XA; Globex: XAD; European-style Volatility Quoted options: VXA; **Weekly options:** European-style 2PM FIX options: 1AD-5AD; European-style 9AM FIX options: Open Outcry: AD1-AD5; Globex: XA1-XA5; European-style Volatility Quoted options: VAA-VAE

Pricing Conventions and Calculating Cash Premiums

An Australian dollar option price quoted as 1.58 is equivalent to $1.58 \times 0.01 = 0.0158$ when the price is quoted in full. The cash price of the option is $0.0158 \times 100,000$ (contract size) = \$1,580.00.

Minimum Price Fluctuation (Tick)

\$.0001 per Australian dollar = \$10.00/contract; also, trades may occur at \$.00005 (\$5.00), \$.00015 (\$15.00), \$.00025 (\$25.00), \$.00035 (\$35.00) and \$.00045 (\$45.00), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Three serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

CAD/USD FUTURES

Contract Size

100,000 Canadian dollars

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: 6C

CME ClearPort: C1

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00005 Canadian dollar increments (\$5.00/contract).

Contract Month Listings

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the business day immediately preceding the third Wednesday of the contract month (usually Tuesday).

CAD/USD OPTIONS

Ticker Symbol

Quarterly and serial options: European-style 2PM FIX options: CAU; European-style 9AM FIX options: Open Outcry: YD; Globex: XD; European-style Volatility Quoted options: VXC; **Weekly options:** European-style 2PM FIX options: 1CD-5CD; European-style 9AM FIX options: Open Outcry: 1D-5D; Globex: XD1-XD5; European-style Volatility Quoted options: VCA-VCE

Pricing Conventions and Calculating Cash Premiums

A Canadian dollar option price quoted as 1.58 is equivalent to $1.58 \times 0.01 = 0.0158$ when the price is quoted in full. The cash price of the option is $0.0158 \times 100,000$ (contract size) = \$1,580.00.

Minimum Price Fluctuation (Tick)

\$.0001 per Canadian dollar = \$10.00/contract; also, trades may occur at \$.00005 (\$5.00), \$.00015 (\$15.00), \$.00025 (\$25.00), \$.00035 (\$35.00) and \$.00045 (\$45.00), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle. **Serial options:** Three serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

CHF/USD FUTURES

Contract Size

125,000 Swiss francs

Settlement

Physical delivery

Position Accountability

10,000 contracts

Ticker Symbol

CME Globex Electronic Markets: 6S

CME ClearPort: E1

Minimum Price Fluctuation (Tick)

Trading can occur in \$.0001 per Swiss franc increments (\$12.50/contract). Also, trades can occur in \$.00005 per Swiss franc increments (\$6.25/contract) for CHF/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

CHF/USD OPTIONS

Ticker Symbol

Quarterly and serial options: European-style 2PM FIX options: CHU; European-style 9AM FIX options: Open Outcry: YS; Globex: XS; European-style Volatility Quoted options: VXS; **Weekly options:** European-style 2PM FIX options: 1SF-5SF; European-style 9AM FIX options: Open Outcry: 1W-5W; Globex: XS1-XS5; European-style Volatility Quoted options: VSA-VSE

Pricing Conventions and Calculating Cash Premiums

A Swiss franc option price of 2.93 is equivalent to $2.93 \times 0.01 = 0.0293$ when the price is quoted in full. The cash price of the option is $0.0293 \times 125,000$ (contract size) = \$3,662.50.

Minimum Price Fluctuation (Tick)

\$.0001 per Swiss franc = \$12.50/contract; also, trades may occur at \$.00005 (\$6.25), \$.00015 (\$18.75), \$.00025 (\$31.25), \$.00035 (\$43.75) and \$.00045 (\$56.25), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Three serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

EUR/USD FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

10,000 contracts

Ticker Symbol

CME Globex Electronic Markets: 6E

CME ClearPort: EC

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00005 per euro increments (\$6.25/contract).

Contract Month Listings

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/USD OPTIONS

Ticker Symbol

Quarterly and serial options: European-style 2PM FIX options: EEU; European-style 9AM FIX options: Open Outcry: YT; Globex: XT; European-style Volatility Quoted options: VXT; **Weekly options:** European-style 2PM FIX options: 1EU-5EU; European-style 9AM FIX; options: Open Outcry: 1T-5T; Globex: 1Q-5Q; European-style Volatility Quoted options: VTA-VTE

Pricing Conventions and Calculating Cash Premiums

A FX option price quoted as 20.30 is equivalent to $20.30 \times 0.001 = 0.02030$ when the price is quoted in full. Similarly, a EUR/USD option price quoted as 0.02030 is already quoted in full. The cash price of the option is $0.02030 \times 125,000$ (contract size) = \$2,537.50.

Minimum Price Fluctuation (Tick)

\$.0001 per euro = \$12.50/contract; also, trades may occur at \$.00005 (\$6.25), \$.00015 (\$18.75), \$.00025 (\$31.25), \$.00035 (\$43.75) and \$.00045 (\$56.25), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Three serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

GBP/USD FUTURES

Contract Size

62,500 British pounds

Settlement

Physical delivery

Position Accountability

10,000 contracts

Ticker Symbol

CME Globex Electronic Markets: 6B

CME ClearPort: BP

Minimum Price Fluctuation (Tick)

Trading can occur in \$.0001 per British pound increments (\$6.25/contract).

Contract Month Listings

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

GBP/USD OPTIONS

Ticker Symbol

Quarterly and serial options: European-style 2PM FIX options: GBU; European-style 9AM FIX options: Open Outcry: YB; Globex: XB; European-style Volatility Quoted options: VXB; **Weekly options:** European-style 2PM FIX options: 1BP-5BP; European-style 9AM FIX options: Open Outcry: 1P-5P; Globex: XB1-XB5; European-style Volatility Quoted options: VBA-VBE

Pricing Conventions and Calculating Cash Premiums

A British pound option price quoted as 1.960 is equivalent to $1.960 \times 0.01 = 0.0196$ when the price is quoted in full. The cash price of the option is $0.0196 \times 62,500$ (contract size) = \$1,225.00.

Minimum Price Fluctuation (Tick)

\$0.0001 per British pound = \$6.25/contract.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Three serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

JPY/USD FUTURES

Contract Size

12,500,000 Japanese yen

Settlement

Physical delivery

Position Accountability

10,000 contracts

Ticker Symbol

CME Globex Electronic Markets: 6J

CME ClearPort: J1

Minimum Price Fluctuation (Tick)

Trading can occur in \$.0000005 per Japanese yen increments (\$6.25/contract).

Contract Month Listings

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

JPY/USD OPTIONS

Ticker Symbol

Quarterly and serial options: European-style 2PM FIX options: JPU; European-style 9AM FIX options: Open Outcry: YJ; Globex: XJ; European-style Volatility Quoted options: VXJ; **Weekly options:** European-style 2PM FIX options: 1JY-5JY; European-style 9AM FIX options: Open Outcry: 1Y-5Y; Globex: 1O-5O; European-style Volatility Quoted options: VJA-VJE

Pricing Conventions and Calculating Cash Premiums

A Japanese yen option price quoted as 1.53 is equivalent to $1.53 \times 0.0001 = 0.000153$ when the price is quoted in full. The cash price of the option is $0.000153 \times 12,500,000$ (contract size) = \$1,912.50.

Minimum Price Fluctuation (Tick)

\$.000001 per Japanese yen = \$12.50/contract; also, trades may occur at \$.0000005 (\$6.25), \$.0000015 (\$18.75), \$.0000025 (\$31.25), \$.0000035 (\$43.75) and \$.0000045 (\$56.25), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Three serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

NOK/USD FUTURES

Contract Size

2,000,000 Norwegian kroner

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: NOK

CME ClearPort: UN

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00001 per Norwegian krone increments (\$20.00 contract). Also, trades can occur in \$.000005 per Norwegian krone increments (\$10.00/contract) for NOK/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

NZD/USD FUTURES

Contract Size

100,000 New Zealand dollars

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: 6N

CME ClearPort: NE

Minimum Price Fluctuation (Tick)

Trading can occur in \$.0001 per New Zealand dollar increments (\$10.00/contract). Also, trades can occur in \$.00005 per New Zealand dollar increments (\$5.00/contract) for NZD/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

NZD/USD OPTIONS

Ticker Symbol

Quarterly and serial options: Open Outcry: NE; Globex: 6N

Weekly options: 1Z-5Z

Pricing Conventions and Calculating Cash Premiums

A New Zealand dollar option price quoted as 0.60 is equivalent to $0.60 \times 0.01 = 0.0060$ when the price is quoted in full. The cash price of the option is $0.0060 \times 100,000$ (contract size) = \$600.00.

Minimum Price Fluctuation (Tick)

\$.0001 per New Zealand dollar = \$10.00/contract; also, trades may occur at \$.00005 (\$5.00), \$.00015 (\$15.00), \$.00025 (\$25.00), \$.00035 (\$35.00) and \$.00045 (\$45.00), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

SEK/USD FUTURES

Contract Size

2,000,000 Swedish kronor

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: SEK

CME ClearPort: SE

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00001 per Swedish krona increments (\$20.00/contract). Also, trades can occur in \$.000005 per Swedish krona increments (\$10.00/contract) for SEK/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).



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CROSS RATES

FX FUTURES AND OPTIONS CONTRACTS

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CROSS RATES

FX FUTURES AND OPTIONS CONTRACTS

AUD/CAD FUTURES

Contract Size

200,000 Australian dollars

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: ACD

CME ClearPort: AC

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Canadian dollars per Australian dollar increments (20 Canadian dollars). Also, trades can occur in .00005 Canadian dollars per Australian dollar increments (10 Canadian dollars) for AUD/CAD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

AUD/JPY FUTURES

Contract Size

200,000 Australian dollars

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: AJY

CME ClearPort: AJ

Minimum Price Fluctuation (Tick)

Trading can occur in .01 Japanese yen per Australian dollar increments (2,000 Japanese yen). Also, trades can occur in .005 Japanese yen per Australian dollar increments (1,000 Japanese yen) for AUD/JPY futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

AUD/NZD FUTURES

Contract Size

200,000 Australian dollars

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: ANE

CME ClearPort: AN

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 New Zealand dollars per Australian dollar increments (20 New Zealand dollars). Also, trades can occur in .00005 New Zealand dollars per Australian dollar increments (10 New Zealand dollars) for AUD/NZD futures intra-currency spreads executed on the trading floor.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

CAD/JPY FUTURES

Contract Size

200,000 Canadian dollars

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: CJY

CME ClearPort: CY

Minimum Price Fluctuation (Tick)

Trading can occur in .01 Japanese yen per Canadian dollar increments (2,000 Japanese yen). Also, trades can occur in .005 Japanese yen per Canadian dollar increments (1,000 Japanese yen) for CAD/JPY futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

CHF/JPY FUTURES

Contract Size

250,000 Swiss francs

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: SJY

CME ClearPort: SJ

Minimum Price Fluctuation (Tick)

Trading can occur in .005 Japanese yen per Swiss franc increments (1,250 Japanese yen). Also, trades can occur in .0025 Japanese yen per Swiss franc increments (625 Japanese yen) for CHF/JPY futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/AUD FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: EAD

CME ClearPort: CA

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Australian dollars per euro increments (12.5 Australian dollars). Also, trades can occur in .00005 Australian dollars per euro increments (6.25 Australian dollars) for EUR/AUD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/CAD FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: ECD

CME ClearPort: CC

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Canadian dollars per euro increments (12.5 Canadian dollars). Also, trades can occur in .00005 Canadian dollars per euro increments (6.25 Canadian dollars) for EUR/CAD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/CHF FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: RF

CME ClearPort: RF

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Swiss francs per euro increments (12.5 Swiss francs). Also, trades can occur in .00005 Swiss francs per euro increments (6.25 Swiss francs) for EUR/CHF futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/CHF OPTIONS

Ticker Symbol

Quarterly and serial options: RF

Weekly options: 1I-5I

Pricing Conventions and Calculating Cash Premiums

A Euro FX/Swiss franc option price quoted as 0.0245 is already quoted in full. The cash price of the option is $0.0245 \times 125,000$ (contract size) = 3,062.5 Swiss francs.

Minimum Price Fluctuation (Tick)

.0001 Swiss francs per euro (12.5 Swiss francs); also, trades may occur at .00005 (6.25 Swiss francs), .00015 (18.75 Swiss francs), .00025 (31.25 Swiss francs), .00035 (43.75 Swiss francs) and .00045 (56.25 Swiss francs), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

EUR/GBP FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: RP

CME ClearPort: RP

Minimum Price Fluctuation (Tick)

Trading can occur in .00005 British pounds per euro increments (6.25 British pounds). Also, trades can occur in .000025 British pounds per euro increments (3.125 British pounds) for EUR/GBP futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/GBP OPTIONS

Ticker Symbol

Quarterly and serial options: RP

Weekly options: 1E-5E

Pricing Conventions and Calculating Cash Premiums

A Euro FX/British pound option price quoted as 0.02365 is already quoted in full. The cash price of the option is $0.02365 \times 125,000$ (contract size) = 2,956.25 British pounds.

Minimum Price Fluctuation (Tick)

.00005 British pounds per euro (6.25 British pounds); also, trades may occur at .000025 (3.125 British pounds).

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

EUR/JPY FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: RY

CME ClearPort: RY

Minimum Price Fluctuation (Tick)

Trading can occur in .01 Japanese yen per euro increments (1,250 Japanese yen). Also, trades can occur in .005 Japanese yen per euro increments (625 Japanese yen) for EUR/JPY futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/JPY OPTIONS

Ticker Symbol

Quarterly and serial options: RY

Weekly options: 1H-5H

Pricing Conventions and Calculating Cash Premiums

A Euro FX/Japanese yen option price quoted as 1.70 is already quoted in full. The cash price of the option is $1.70 \times 125,000$ (contract size) = 212,500 Japanese yen.

Minimum Price Fluctuation (Tick)

.01 Japanese yen per euro (1,250 Japanese yen); also, trades may occur at .005 (625 Japanese yen), .015 (1,875 Japanese yen), .025 (3,125 Japanese yen), .035 (4,375 Japanese yen) and .045 (5,625 Japanese yen), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

EUR/NOK FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: ENK

CME ClearPort: CN

Minimum Price Fluctuation (Tick)

Trading can occur in .0005 Norwegian krone per euro increments (62.5 Norwegian krone). Also, trades can occur in .00025 Norwegian krone per euro increments (31.25 Norwegian krone) for EUR/NOK futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EUR/SEK FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: ESK

CME ClearPort: KE

Minimum Price Fluctuation (Tick)

Trading can occur in .0005 Swedish krona per euro increments (62.5 Swedish krona). Also, trades can occur in .00025 Swedish krona per euro increments (31.25 Swedish krona) for EUR/SEK futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

GBP/JPY FUTURES

Contract Size

125,000 British pounds

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: PJY

CME ClearPort: BY

Minimum Price Fluctuation (Tick)

Trading can occur in .01 Japanese yen per British pound increments (1,250 Japanese yen). Also, trades can occur in .005 Japanese yen per British pound increments (625 Japanese yen) for GBP/JPY futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

GBP/CHF FUTURES

Contract Size

125,000 British pounds

Settlement

Physical delivery

Position Accountability

6,000 contracts

Ticker Symbol

CME Globex Electronic Markets: PSF

CME ClearPort: BF

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Swiss francs per British pound increments (12.5 Swiss francs). Also, trades can occur in .00005 Swiss francs per British pound increments (6.25 Swiss francs) for GBP/CHF futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

EMERGING MARKETS

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EMERGING MARKETS

FX FUTURES AND OPTIONS CONTRACTS

BRL/USD FUTURES

Contract Size

100,000 Brazilian reais

Settlement

Cash-settled

Position Limits:

Position Limits: 30,000 futures-equivalent contracts in a single month;

60,000 futures-equivalent contracts in all months combined*

Ticker Symbol

CME Globex Electronic Markets: 6L

CME ClearPort: BR

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00005 per Brazilian real increments (\$5.00/contract).

Contract Month Listings

Consecutive contract months out 5 years

Last Trading Day

Trading ceases at 9:15 a.m. CT on the last business day of the month for the Central Bank of Brazil immediately preceding the contract month.

* Position Limits: Size of position may not exceed the indicated number of contracts, i.e., a finite limit

BRL/USD OPTIONS

Ticker Symbol

Monthly options: BR

Weekly options: 1R-5R

Pricing Conventions and Calculating Cash Premiums

A Brazilian real option price quoted as 0.05250 is already quoted in full. The cash price of the option is $0.05250 \times 100,000$ (contract size) = \$5,250.00.

Minimum Price Fluctuation (Tick)

\$.00005 per Brazilian real = \$5.00/contract

Contract Listings

Monthly options: Twelve consecutive contract months.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Monthly options: Close of trading is the same as the underlying futures contract. Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for monthly options.

CLP/USD FUTURES

Contract Size

50,000,000 Chilean Pesos

Settlement

Cash-settled

Position Accountability/Position Limits:

Position Limit: 10,000 contracts in all months combined

Position Limit: 5,000 contracts for Spot month*

Ticker Symbol

CME Globex Electronic Markets: CHP

CME ClearPort: CHP

Minimum Price Fluctuation (Tick)

Trading can occur in .0.0000001 per Chilean Peso increments (\$5.00/contract).

Contract Month Listings

Twelve consecutive contract months and the next four March quarterly cycle months

Last Trading Day

Trading ceases at 9:15 a.m. Chicago time on the last Santiago business day of the month preceding the expiring contract month

* Position Limits: Size of position may not exceed the indicated number of contracts, i.e., a finite limit

CNY/EUR FUTURES

Contract Size

1,000,000 Chinese renminbi (CNY)

Settlement

Cash-settled

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: RME

CME ClearPort: RME

Minimum Price Fluctuation (Tick)

Trading can occur in .00001 euros per Chinese renminbi increments (10 euros). Also, trades can occur in .000005 euros per Chinese renminbi increments (5 euros) for CNY/EUR futures intra-currency spreads executed electronically.

Contract Month Listings

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months.

Last Trading Day

Trading ceases at 9:00 a.m. Beijing time on 2nd Beijing business day intermediately preceding 3rd Wednesday of the contract month (i.e., in Chicago, 7:00 p.m. CT on Sunday night during the winter and 8:00 p.m. CT on Sunday night during the summer.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

CNY/EUR OPTIONS

Ticker Symbol

Monthly options: RME

Weekly options: RE1-RE5

Minimum Price Fluctuation (Tick)

.00001 euros per Chinese renminbi (10 euros); also, trades may occur at .000005 (5 euros), .000015 (15 euros), .000025 (25 euros), .000035 (35 euros) and .000045 (45 euros), which are less than five ticks of premium.

Contract Listings

Monthly options: Twelve consecutive contract months.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Monthly options: Close of trading is the same as the underlying futures contract. Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for monthly options.

Please note: CNY refers to onshore Chinese renminbi; CNH refers to offshore Chinese renminbi; and RMB refers to Chinese renminbi in general.

CNY/USD FUTURES

Contract Size

1,000,000 Chinese renminbi (CNY)

Settlement

Cash-settled

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: RMB

CME ClearPort: RMB

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00001 per Chinese renminbi increments (\$10.00/contract). Also, trades can occur in \$.000005 per Chinese renminbi increments (\$5.00/contract) for CNY/USD futures intra-currency spreads executed electronically.

Contract Month Listings

Thirteen consecutive calendar months plus eight deferred March quarterly cycle contract months.

Last Trading Day

Trading ceases at 9:00 a.m. Beijing time on 2nd Beijing business day intermediately preceding 3rd Wednesday of the contract month (i.e., in Chicago, 7:00 p.m. CT on Sunday night during the winter and 8:00 p.m. CT on Sunday night during the summer.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

CNY/USD OPTIONS

Ticker Symbol

Monthly options: RMB

Weekly options: RB1-RB5

Minimum Price Fluctuation (Tick)

\$.00001 per Chinese renminbi = \$10.00/contract; also, trades may occur at \$.000005 (\$5.00), \$.000015 (\$15.00), \$.000025 (\$25.00), \$.000035 (\$35.00) and \$.000045 (\$45.00), which are less than five ticks of premium.

Contract Listings

Monthly options: Twelve consecutive contract months.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Monthly options: Close of trading is the same as the underlying futures contract. Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for monthly options.

Please note: CNY refers to onshore Chinese renminbi; CNH refers to offshore Chinese renminbi; and RMB refers to Chinese renminbi in general.

CZK/USD FUTURES

Contract Size

4,000,000 Czech koruna

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Level: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: CZK

CME ClearPort: CZ

Minimum Price Fluctuation (Tick)

Trading can occur in \$.000002 per Czech koruna increments (\$8.00/contract). Also, trades can occur in \$.000001 per Czech koruna increments (\$4.00/contract) for CZK/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

CZK/USD OPTIONS

Ticker Symbol

Quarterly and serial options: CKO

Minimum Price Fluctuation (Tick)

\$.000002 per Czech koruna = \$8.00/contract; also, trades may occur at \$.000001 (\$4.00), \$.000003 (\$12.00), \$.000005 (\$20.00), \$.000007 (\$28.00) and \$.000009 (\$36.00), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Weekly options are not currently listed.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

CZK/EUR FUTURES

Contract Size

4,000,000 Czech koruna

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Level: 6,000 contracts;

Position Limits: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: ECK

CME ClearPort: K

Minimum Price Fluctuation (Tick)

Trading can occur in .000002 euros per Czech koruna increments (8 euros/contract). Also, trades can occur in .000001 euros per Czech koruna increments (4 euros/contract) for CZK/EUR futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

CZK/EUR OPTIONS

Ticker Symbol

Quarterly and serial options: ECZ

Minimum Price Fluctuation (Tick)

.000002 euros per Czech koruna (8 euros); also, trades may occur at .000001 (4 euros), .000003 (12 euros), .000005 (20 euros), .000007 (28 euros) and .000009 (36 euros), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Weekly options are not currently listed.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

EUR/TRY FUTURES

Contract Size

125,000 euros

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

TRE

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Turkish lira per euro increments (12.5 lira). Also, trades can occur in multiples of .00005 Turkish lira per euro increments (6.25 lira) for EUR/TRY intra-currency spreads executed electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 12:30 a.m. CT on the business day immediately preceding the third Wednesday of the contract month (usually early on Tuesday morning CT, which is 8:30 a.m. Istanbul/Ankara time on Tuesday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

HUF/USD FUTURES

Contract Size

30,000,000 Hungarian forint

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Level: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: HUF

CME ClearPort: FR

Minimum Price Fluctuation (Tick)

Trading can occur in \$.0000002 per Hungarian forint increments (\$6.00/contract). Also, trades can occur in \$.0000001 per Hungarian forint increments (\$3.00/contract) for HUF/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

HUF/USD OPTIONS

Ticker Symbol

Quarterly and serial options: HFO

Minimum Price Fluctuation (Tick)

\$.0000002 per Hungarian forint = \$6.00/contract; also, trades may occur at \$.0000001 (\$3.00), \$.0000003 (\$9.00), \$.0000005 (\$15.00), \$.0000007 (\$21.00) and \$.0000009 (\$27.00), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Weekly options are not currently listed.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

HUF/EUR FUTURES

Contract Size

30,000,000 Hungarian forint

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Level: 6,000 contracts;

Position Limits: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: EHF

CME ClearPort: R

Minimum Price Fluctuation (Tick)

Trading can occur in .0000002 euros per Hungarian forint increments (6 euros/contract). Also, trades can occur in .0000001 euros per Hungarian forint increments (3 euros/contract) for HUF/EUR futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

HUF/EUR OPTIONS

Ticker Symbol

Quarterly and serial options: EHU

Minimum Price Fluctuation (Tick)

.0000002 euros per Hungarian forint (6 euros); also, trades may occur at .0000001 (3 euros), .0000003 (9 euros), .0000005 (15 euros), .0000007 (21 euros) and .0000009 (27 euros), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Weekly options are not currently listed.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

ILS/USD FUTURES

Contract Size

1,000,000 Israeli shekel

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Level: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: ILS

CME ClearPort: IS

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00001 per Israeli shekel increments (\$10.00/contract). Also, trades can occur in \$.000005 per ILS/USD increments (\$5.00/contract) for Israeli shekel futures intra-currency spreads executed electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

ILS/USD OPTIONS

Ticker Symbol

Quarterly and serial options: ILS

Weekly options: IS1-IS5

Minimum Price Fluctuation (Tick)

\$.00001 per Israeli shekel = \$10.00/contract; also, trades may occur at \$.000005 (\$5.00), \$.000015 (\$15.00), \$.000025 (\$25.00), \$.000035 (\$35.00) and \$.000045 (\$45.00), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Thursday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Thursdays that are not also terminations for quarterly and serial options.

INR/USD FUTURES

Contract Size

5,000,000 Indian rupees

Settlement

Cash-settled

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 20,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: SIR

CME ClearPort: SIR

Minimum Price Fluctuation (Tick)

\$0.01 cents per 100 Indian rupee increments (\$5.00 per contract).

Also trades can occur in \$0.005 cents per 100 Indian rupee increments (\$2.50 per contract) for INR/USD futures intra-currency spreads executed electronically.

Contract Month Listings

Twelve consecutive calendar months plus four deferred March quarterly cycle months (Mar, Jun, Sep, Dec)

Last Trading Day

Trading classes at 12:00 p.m. noon Mumbai time two Indian business days immediately preceding the last Indian business day of the contract month.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

KRW/USD FUTURES

Contract Size

125,000,000 Korean won

Settlement

Cash-settled

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: KRW

CME ClearPort: KRW

Minimum Price Fluctuation (Tick)

Trading can occur in \$.0000001 per Korean won increments (\$12.50/contract).

Contract Month Listings

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

Last Trading Day

Trading ceases at 3:30 p.m. Seoul time on the second business day immediately preceding the third Wednesday of the contract month (usually Monday) which would either be 12:30 a.m. (winter) or 1:30 a.m. CT on the second business day preceding the third Wednesday of the contract month (usually Monday evening CT).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

KRW/USD OPTIONS

Ticker Symbol

Monthly options: KRW

Weekly options: KR1-KR5

Minimum Price Fluctuation (Tick)

\$.0000001 per Korean won = \$12.50/contract

Contract Listings

Monthly options: Twelve consecutive contract months.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Monthly options: Close of trading is the same as the underlying futures contract. Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for monthly options.

MXN/USD FUTURES

Contract Size

500,000 Mexican pesos

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Level: 6,000 contracts;

Position Limit: 45,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: 6M

CME ClearPort: MP

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00001 per Mexican peso increments (\$5.00/contract)

Contract Month Listings

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the third business day before the termination of trading.

MXN/USD OPTIONS

Ticker Symbol

Monthly options: Open Outcry: MP; Globex: 6M

Weekly options: 1M-5M

Pricing Conventions and Calculating Cash Premiums

A Mexican peso option price quoted as 10.50 is equivalent to $10.50 \times 0.0001 = \$0.0001$ when the price is quoted in full. Similarly, a Mexican peso option price quoted as 1050 is equivalent to $1050 \times 0.000001 = 0.001050$ when the price is quoted in full. The cash price of the option is $0.001050 \times 500,000$ (contract size) = \$525.00.

Minimum Price Fluctuation (Tick)

\$0.00001 per Mexican peso = \$5.00/contract

Contract Listings

Monthly options: Twelve consecutive contract months.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

PLN/USD FUTURES

Contract Size

500,000 Polish zloty

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: PLN

CME ClearPort: PZ

Minimum Price Fluctuation (Tick)

Trading can occur in \$.00002 per Polish zloty increments (\$10.00/contract). Also, trades can occur in \$.00001 per Polish zloty increments (\$5.00/contract) for PLN/USD futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

PLN/USD OPTIONS

Ticker Symbol

Quarterly and serial options: PLZ

Minimum Price Fluctuation (Tick)

\$.00002 per Polish zloty = \$10.00/contract; also, trades may occur at \$.00001 (\$5.00), \$.00003 (\$15.00), \$.00005 (\$25.00), \$.00007 (\$35.00) and \$.00009 (\$45.00), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Weekly options are not currently listed.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

PLN/EUR FUTURES

Contract Size

500,000 Polish zloty

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 2,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: EPZ

CME ClearPort: Z

Minimum Price Fluctuation (Tick)

Trading can occur in .00002 euros per Polish zloty increments (10 euros).

Also, trades can occur in .00001 euros per Polish zloty increments (5 euros) for PLN/EUR futures intra-currency spreads executed on the trading floor and electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

PLN/EUR OPTIONS

Ticker Symbol

Quarterly and serial options: EPL

Minimum Price Fluctuation (Tick)

.00002 euros per Polish zloty (10 euros); also, trades may occur at .00001 (5 euros), .00003 (15 euros), .00005 (25 euros), .00007 (35 euros), .00009 (45 euros), which are less than five ticks of premium.

Contract Listings

Quarterly options: The first four months in the March quarterly cycle.

Serial options: Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov. **Weekly options:** Weekly options are not currently listed.

Expiration/Last Trading Day

Quarterly and serial options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

RUB/USD FUTURES

Contract Size

2,500,000 Russian rubles

Settlement

Cash-settled

Position Limits:

Position Limits: 60,000 contracts in all months combined;
20,000 contracts for Spot month on week prior to termination.*

Ticker Symbol

CME Globex Electronic Markets: 6R

CME ClearPort: RU

Minimum Price Fluctuation (Tick)

Trading can occur in \$.000005 per Russian ruble increments
(\$12.50/contract).

Contract Month Listings

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)
plus 8 serial months

Last Trading Day

Trading ceases at 11:00 a.m. Moscow time on the fifteenth business day
of the month, or, if not a business day, on the next business day for the
Moscow interbank foreign exchange market.

* Position Limits: Size of position may not exceed the indicated number of contracts, i.e., a finite limit

RUB/USD OPTIONS

Ticker Symbol

Quarterly and serial options: Open Outcry: RU; Globex: 6R

Weekly options: Open Outcry: RU1-RU5; Globex: 6R1-6R5

Pricing Conventions and Calculating Cash Premiums

A Russian ruble option price quoted as 4.3 is equivalent to $4.3 \times 0.0001 = 0.00043$ when the price is quoted in full. The cash price of the option is $0.00043 \times 2,500,000$ (contract size) = \$1,075.

Minimum Price Fluctuation (Tick)

\$.000005 per Russian ruble = \$12.50/contract.

Contract Listings

Monthly options: Twelve consecutive contract months.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Monthly options: Close of trading is the same as the underlying futures contract. **Weekly options:** Close of trading is on the four nearest Fridays that are not also terminations for monthly options.

USD/CLP FUTURES

Contract Size

100,000 U.S. dollars

Settlement

Cash Settled

Position Accountability/Position Limits:

Position Limit: 10,000 contracts in all months combined

Position Limit: 5,000 contracts for Spot month*

Ticker Symbol

CHL

Minimum Price Fluctuation (Tick)

Trading can occur in 0.01 Chilean pesos per U.S. dollar increments
(1,000 CLP/contracts)

Contract Month Listings

Twelve consecutive calendar month contracts plus a second year in the March quarterly cycle

Last Trading Day

Trading ceases at 9:15 a.m. Chicago time on the last Santiago business day of the month preceding the expiring contract month.

* Position Limits: Size of position may not exceed the indicated number of contracts, i.e., a finite limit

USD/CNH FUTURES

Contract Size

100,000 U.S. dollars

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 10,000 contracts;

Position Limit: 5,000 contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: CNH

CME ClearPort: CNH

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Chinese renminbi per U.S. dollar increments (10 RMB/contract). Also, trades can occur in .00005 Chinese renminbi per U.S. dollar increments (5 RMB/contract) for USD/CNH futures intra-currency spreads executed electronically.

Contract Month Listings

Thirteen consecutive calendar months plus eight deferred March quarterly cycle contract months

Last Trading Day

Trading ceases at 11:00 a.m. Hong Kong time on the second Hong Kong business day immediately preceding the third Wednesday of the contract month (i.e., in Chicago, 9:00 p.m. CT on Sunday night during the winter and 10:00 p.m. CT on Sunday night during the summer.)

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

USD/TRY FUTURES

Contract Size

200,000 U.S. dollars

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 futures-equivalent contracts;

Position Limit: 2,000 futures-equivalent contracts for Spot month**

Ticker Symbol

TRY

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 Turkish lira per U.S. dollar increments (20 lira). Also, trades can occur in multiples of .00005 Turkish lira per U.S. dollar increments (10 lira) for USD/TRY intra-currency spreads executed electronically.

Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 12:30 a.m. CT on the business day immediately preceding the third Wednesday of the contract month (usually early on Tuesday morning CT, which is 8:30 a.m. Istanbul/Ankara time on Tuesday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

USD/ZAR FUTURES

Contract Size

100,000 U.S. dollars

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;

Position Limit: 20,000 contracts for Spot month**

Ticker Symbol

ZAR

Minimum Price Fluctuation (Tick)

Trading can occur in .0001 South African rand per U.S. dollar increments (10 ZAR/contract). Also, trades can occur in .00005 South African rand per U.S. dollar increments (5 ZAR/contract) for USD/ZAR futures intra-currency spreads executed electronically.

Contract Month Listings

Thirteen consecutive calendar months plus four deferred March quarterly cycle contract months

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

ZAR/USD FUTURES

Contract Size

500,000 South African rand

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 futures-equivalent contracts;

Position Limit: 20,000 futures-equivalent contracts for Spot month**

Ticker Symbol

CME Globex Electronic Markets: 6Z

CME ClearPort: RA

Minimum Price Fluctuation (Tick)

Trading can occur in \$.000025 per South African rand increments (\$12.50/contract).

Contract Month Listings

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

ZAR/USD OPTIONS

Ticker Symbol

Monthly options: RA

Weekly options: 1N-5N

Pricing Conventions and Calculating Cash Premiums

A South African rand option price quoted as 11.75 is equivalent to $11.75 \times 0.0001 = 0.001175$ when the price is quoted in full. Similarly, a South African rand option price quoted as 1175 is equivalent to $1175 \times 0.000001 = 0.001175$ when the price is quoted in full. The cash price of the option is $0.001175 \times 500,000$ (contract size) = \$587.50.

Minimum Price Fluctuation (Tick)

\$.000025 per South African rand = \$12.50/contract; trades may occur at \$.0000125 (\$6.25).

Contract Listings

Monthly options: Twelve consecutive contract months.

Weekly options: Four weekly options are listed at any time.

Expiration/Last Trading Day

Monthly options: Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Weekly options: Close of trading is on the four nearest Fridays that are not also terminations for monthly options.

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E-MICRO & E-MINIS FX FUTURES CONTRACTS

E-MICRO AUD/USD FUTURES

Contract Size

10,000 Australian dollars

Settlement

Physical Delivery

Position Accountability

60,000 E-micro contracts

Ticker Symbol

CME Globex Electronic Markets: M6A

CME ClearPort: M6A

Minimum Price Fluctuation (Tick)

0.0001 USD/AUD (= US\$1.00)

Contract Value

If USD/AUD = 0.6600, then contract = US\$6,600

(= 10,000 AUD x US\$0.6600/AUD)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

E-MICRO CAD/USD FUTURES

Contract Size

10,000 Canadian dollars

Settlement

Physical delivery

Position Accountability

60,000 E-micro contracts

Ticker Symbol

CME Globex Electronic Markets: MCD

CME ClearPort: MCD

Minimum Price Fluctuation (Tick)

0.0001 USD/CAD (= US\$1.00)

Contract Value

If USD/CAD = .9524, then contract = \$9,524 (=10,000 CAD x \$.9524/CAD)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

E-MINI EUR/USD FUTURES

Contract Size

62,500 euros

Settlement

Physical delivery

Position Accountability

20,000 contracts

Ticker Symbol

CME Globex Electronic Markets: E7

CME ClearPort: E7

Minimum Price Fluctuation (Tick)

\$.0001 per euro increments (\$6.25/contract)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

E-MICRO EUR/USD FUTURES

Contract Size

12,500 euros

Settlement

Physical delivery

Position Accountability

100,000 E-micro contracts

Ticker Symbol

CME Globex Electronic Markets: M6E

CME ClearPort: M6E

Minimum Price Fluctuation (Tick)

0.0001 USD/EUR (= US\$1.25)

Contract Value

If USD/EUR = 1.3000, then contract = \$16,250

(= €12,500 x \$1.3000/€)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

E-MICRO GBP/USD FUTURES

Contract Size

6,250 British pounds

Settlement

Physical delivery

Position Accountability

100,000 E-micro contracts

Ticker Symbol

CME Globex Electronic Markets: M6B

CME ClearPort: M6B

Minimum Price Fluctuation (Tick)

0.0001 USD/GBP (= US\$0.625)

Contract Value

If USD/GBP = 1.5000, then contract = \$9,375

(= £6,250 x \$1.5000/£)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

E-MICRO INR/USD FUTURES

Contract Size

1,000,000 Indian rupees

Settlement

Cash-settled

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 30,000 E-micro contracts;

Position Limit: 100,000 E-micro contracts**

Ticker Symbol

CME Globex Electronic Markets: MIR

CME ClearPort: MIR

Minimum Price Fluctuation (Tick)

\$0.01 cents per 100 Indian rupee increments (\$1.00 per contract). Also trades can occur in \$0.005 cents per 100 Indian rupee increments (\$0.50 per contract) for INR/USD futures intra-currency spreads executed electronically.

Contract Value

If USD/INR = 182.34 U.S. cents per 100 rupee, then contract = \$18,234 (=1,000,000 INR x 0.018234 USD/INR)

Contract Month Listings

Twelve consecutive contract months

Last Trading Day

Trading classes at 12:00 p.m. noon Mumbai time two Indian business days immediately preceding the last Indian business day of the contract month.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

E-MINI JPY/USD FUTURES

Contract Size

6,250,000 Japanese yen

Settlement

Physical delivery

Position Accountability

20,000 contracts

Ticker Symbol

CME Globex Electronic Markets: J7

CME ClearPort: J7

Minimum Price Fluctuation (Tick)

\$.000001 per Japanese yen increments (\$6.25/contract)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

E-MICRO JPY/USD FUTURES

Contract Size

1,250,000 Japanese yen

Settlement

Physical delivery

Position Accountability

100,000 E-micro contracts

Ticker Symbol

CME Globex Electronic Markets: MJY

ClearPort: MJY

Minimum Price Fluctuation (Tick)

0.000001 USD/JPY (= US\$1.25)

Contract Value

If USD/JPY = .011765, then contract = \$14,706 (= ¥1,250,000 x \$.011765/¥)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday)

E-MICRO CHF/USD FUTURES

Contract Size

12,500 Swiss francs

Settlement

Physical delivery

Position Accountability

100,000 E-micro contracts

Ticker Symbol

CME Globex Electronic Markets: MSF

CME ClearPort: MSF

Minimum Price Fluctuation (Tick)

0.0001 USD/CHF (= US\$1.25)

Contract Value

If USD/CHF = 1.0256, then contract = \$12,820 (= 12,500 CHF x \$1.0256/CHF)

Contract Month Listings

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).

E-MICRO USD/CNH FUTURES

Contract Size

10,000 U.S. dollars

Settlement

Physical delivery

Position Accountability/Position Limits:

Position Accountability Trigger Levels: 100,000 E-micro contracts;

Position Limit: 50,000 E-micro contracts**

Ticker Symbol

CME Globex Electronic Markets: MNH

CME ClearPort: MNH

Minimum Price Fluctuation (Tick)

0.0001 CNH/USD (= 1 RMB)

Contract Value

If CNH/USD = 6.483, then contract = 64,830 CNH (= \$10,000 x 6.483 CNH/USD)

Contract Month Listings

Twelve consecutive contract months

Last Trading Day

Trading ceases at 11:00 a.m. Hong Kong time on the second Hong Kong business day immediately preceding the third Wednesday of the contract month (i.e., in Chicago, 9:00 p.m. CT on Sunday night during the winter and 10:00 p.m. CT on Sunday night during the summer).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.



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INDEXES

FX FUTURES CONTRACTS

CME Bloomberg Dollar Spot Index (BDI) FUTURES

Contract Size

\$100 x Bloomberg Dollar Spot IndexSM (BBDXY), e.g., if BBDXY = 1,241.27, then futures contract value = \$124,127.00 (= \$100 x 1,241.27)

Settlement

Financially settled

Position Accountability/Position Limits

Position Limit: 30,000 contracts in all months combined

Position Limit: 15,000 contracts for Spot month*

Ticker Symbol

CME Globex Electronic Markets: BDI

Minimum Price Fluctuation (Tick)

0.100 index points (\$10.00) for outrights; 0.050 index points (\$5.00) for calendar spreads.

Contract Month Listings

Four months in the March quarterly cycle (Mar, Jun, Sep, Dec)

Last Trading Day

Trading ceases at 4:00 p.m.London time on the third business day immediately preceding the third Wednesday of the contract month (usually Friday).

* Position Limits: Size of position may not exceed the indicated number of contracts, i.e., a finite limit.

FX FUTURES AND OPTIONS: 2017 CALENDAR

A month-by-month guide to 2017 contract expiration and delivery dates, economic releases and CME Group holidays.

Please note: 2017 dates are subject to change.

JANUARY 2017

MONTH CODE: F

SUN	MON	TUE	WED	THU	FRI	SAT
1	2 ◇ 2/363	3 3/362	4 4/361	5 ◀ 5/360 Unemployment Claims	6 ⚡ ⚡ ▽ 6/359 International Trade Factory Orders Employment	7
8	9 9/356	10 10/355	11 11/354 ECB Meeting	12 * 12/353 Unemployment Claims	13 ▲ ◆ ⚡ + 13/352 Retail Sales PPI	14
15	16 ◇ 16/349	17 ○ 17/348	18 ⚡ ▲ * 18/347 CPI Industrial Production and Capacity Utilization Bank of Canada	19 * 19/346 Housing Starts Unemployment Claims ECB Meeting	20 ▲ 20/345	21
22	23 23/342	24 24/341	25 25/340	26 * 26/339 New Home Sales Unemployment Claims Consumer Confidence	27 ▲ 27/338 Durable Goods GDP	28
29	30 30/335 Personal Income	31 * 31/334 FOMC Meeting Purchasing Managers of Chicago (PMI)				

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- ◇ CME Group Holiday
- ⚡ Serial Currency Options
- ⚡ Monthly: MXN/USD Options, ZAR/USD Options
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- + Monthly: CNY/USD Futures and Options, CNY/EUR Futures and Options, USD/CNH Futures, E-micro USD/CNH Futures
- * Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ◀ Serial ILS/USD Options
- ⚡ Monthly KRW/USD Futures and Options
- ⚡ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ⚡ Monthly: BRL/USD Futures and Options, USD/CLP Futures
- ▽ Weekly BRL/USD Options
- Monthly RUB/USD Futures and Options
- ⚡ Delivery USD/CNH Futures, Delivery E-micro USD/CNH Futures

MONTH CODE: G

FEBRUARY 2017

SUN	MON	TUE	WED	THU	FRI	SAT
			1 32/333 FOMC Meeting ECB Meeting	2 ◀ 33/332 Unemployment Claims	3 ⚡ ⚡ ▽ 34/331 Factory Orders Employment	4
5	6 37/328	7 38/327 International Trade	8 39/326	9 * 40/325 Unemployment Claims	10 ▲ 41/324	11
12	13 ⚡ ⚡ + 44/321	14 45/320 PPI	15 ○ ⚡ ▽ ▲ * 46/319 Retail Sales CPI Industrial Production and Capacity Utilization ECB Meeting	16 * 47/318 Housing Starts Unemployment Claims	17 ▲ 48/317	18
19	20 ◇ 51/314	21 52/313	22 53/312	23 * 54/311 Unemployment Claims Consumer Confidence	24 ▲ 55/310 New Home Sales	25
26	27 58/307 Durable Goods	28 * 59/306 GDP Purchasing Managers of Chicago (PMI)				

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- * Monthly KRW/USD Futures and Options
- ⚡ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- * Monthly: BRL/USD Futures and Options, USD/CLP Futures
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MARCH 2017

MONTH CODE: H

SUN	MON	TUE	WED	THU	FRI	SAT
			1 60/305 Personal Income Bank of Canada	2 ☉ 61/304 Unemployment Claims	3 ☉ ☌ ▼ ◆ ★ 62/303	4
5	6 65/300 Factory Orders	7 66/299 International Trade	8 67/298	9 * 68/297 Unemployment Claims ECB Meeting	10 ▲ 69/296 Employment	11
12	13 □ ◆ ☌ ☌ + 72/293	14 ● ● 73/292 PPI FOMC Meeting	15 ○ * 74/291 Retail Sales CPI FOMC Meeting	16 * 75/290 Housing Starts Unemployment Claims	17 ▲ 76/289 Industrial Production and Capacity Utilization	18
19	20 79/286	21 80/285	22 81/284 ECB Meeting	23 * 82/283 New Home Sales Unemployment Claims ECB Meeting	24 ▲ 83/282 Durable Goods	25
26	27 86/279	28 87/278	29 88/277 Consumer Confidence	30 * 89/276 GDP Unemployment Claims	31 ▲ * 90/275 Personal Income Purchasing Managers of Chicago (PMI)	

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- ☌ Monthly: KRW/USD Futures and Options (expiration at 1:30 a.m. CT)
- + Monthly: CNY/USD Futures and Options, CNY/EUR Futures and Options, USD/CNH Futures, E-micro USD/CNH Futures (expiration at 8:00 p.m. CT)
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MONTH CODE: J

APRIL 2017

SUN	MON	TUE	WED	THU	FRI	SAT
						1
2	3 93/272	4 94/271 International Trade Factory Orders	5 95/270 ECB Meeting	6 < 96/269 Unemployment Claims	7 ⚡ ⚡ ▽ 97/268 Employment	8
9	10 100/265	11 101/264	12 102/263 Bank of Canada	13 * ▲ 103/262 PPI Unemployment Claims	14 ◇ 104/261 Retail Sales CPI	15
16	17 ⚡ ⚡ + ○ 107/258	18 108/257 Housing Starts Industrial Production and Capacity Utilization	19 ⚡ △ * 109/256	20 * 110/255 Unemployment Claims	21 ▲ 111/254	22
23	24 114/251	25 115/250 New Home Sales	26 116/249 Consumer Confidence	27 * 117/248 Durable Goods Unemployment Claims ECB Meeting	28 ▲ * 118/247 GDP Purchasing Managers of Chicago (PMI)	29
30						

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- △ Delivery ZAR/USD Futures
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MAY 2017

MONTH CODE: K

SUN	MON	TUE	WED	THU	FRI	SAT
	1 121/244 Personal Income	2 122/243 FOMC Meeting	3 123/242 FOMC Meeting ECB Meeting	4 ◀ 124/241 International Trade Factory Orders Unemployment Claims	5 ⚡ ⚡ ▽ 125/240 Employment	6
7	8 128/237	9 129/236	10 130/235	11 * 131/234 PPI Unemployment Claims	12 ▲ 132/233 Retail Sales CPI	13
14	15 ⚡ ⚡ ○ + 135/230	16 136/229 Housing Starts Industrial Production and Capacity Utilization	17 ⚡ △ * 137/228 ECB Meeting	18 * 138/227 Unemployment Claims	19 ▲ 139/226	20
21	22 142/223	23 143/222 New Home Sales	24 144/221 Bank of Canada	25 * 145/220 Unemployment Claims	26 ▲ 146/219 Durable Goods GDP	27
28	29 ◇ 149/216	30 150/215 Personal Income	31 * 151/214 Purchasing Managers of Chicago (PMI) Consumer Confidence			

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MONTH CODE: M

JUNE 2017

SUN	MON	TUE	WED	THU	FRI	SAT
				1 * 152/213 Unemployment Claims	2 ▲ 153/212 International Trade Employment	3
4	5 156/209 Factory Orders	6 157/208	7 158/207	8 ☉ 159/206 Unemployment Claims ECB Meeting	9 ☉ ♦ ▼ ★ 160/205	10
11	12 163/202	13 164/201 PPI FOMC Meeting	14 165/200 Retail Sales CPI FOMC Meeting	15 * ○ 166/199 Unemployment Claims Industrial Production and Capacity Utilization	16 ▲ 167/198 Housing Starts	17
18	19 □ ♦ ✦ + 170/195	20 ● ▶ 171/194	21 * 172/193 ECB Meeting	22 * 173/192 Unemployment Claims ECB Meeting	23 ▲ 174/191 New Home Sales	24
25	26 177/188 Durable Goods	27 178/187	28 179/186 Consumer Confidence	29 * 180/185 GDP Unemployment Claims	30 ▲ * 181/184 Personal Income Purchasing Managers of Chicago (PMI)	

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JULY 2017

MONTH CODE: N

SUN	MON	TUE	WED	THU	FRI	SAT
						1
2	3 184/181	4 ◇ 185/180	5 186/179 Factory Orders ECB Meeting	6 ◀ 187/178 International Trade Unemployment Claims	7 ⚡ ⚡ ▽ 188/177 Employment	8
9	10 191/174	11 192/173	12 193/172 Bank of Canada	13 * 194/171 PPI Unemployment Claims	14 ▲ 195/170 Retail Sales CPI Industrial Production and Capacity Utilization	15
16	17 ⚡ ⚡ + ○ 198/167	18 199/166	19 ⚡ ▲ * 200/165 Housing Starts	20 * 201/164 Unemployment Claims ECB Meeting	21 ▲ 202/163	22
23	24 205/160	25 206/159 FOMC Meeting	26 207/158 New Home Sales FOMC Meeting Consumer Confidence	27 * 208/157 Durable Goods Unemployment Claims	28 ▲ 209/156 GDP	29
30	31 * 212/153 Purchasing Managers of Chicago (PMI)					

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MONTH CODE: Q

AUGUST 2017

SUN	MON	TUE	WED	THU	FRI	SAT
		1 213/152 Personal Income	2 214/151 ECB Meeting	3 ◀ 215/150 Factory Orders Unemployment Claims	4 ⚡ ⚡ ▽ 216/149 International Trade Employment	5
6	7 219/146	8 220/145	9 221/144	10 * 222/143 PPI Unemployment Claims	11 ▲ 223/142 CPI	12
13	14 ⚡ ⚡ + 226/139	15 ○ 227/138 Retail Sales	16 ⚡ ▲ * 228/137 Housing Starts	17 * 229/136 Industrial Production and Capacity Utilization Unemployment Claims	18 ▲ 230/135	19
20	21 233/132	22 234/131	23 235/130 New Home Sales	24 * 236/129 Unemployment Claims	25 ▲ 237/128 Durable Goods	26
27	28 240/125	29 241/124	30 242/123 GDP Consumer Confidence	31 * * 243/122 Personal Income Unemployment Claims Purchasing Managers of Chicago (PMI)		

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SEPTEMBER 2017

MONTH CODE: U

SUN	MON	TUE	WED	THU	FRI	SAT
					1 ▲ 244/121 Employment	2
3	4 ◇ 247/118	5 248/117 Factory Orders	6 249/116 International Trade Bank of Canada	7 ☉ 250/115 Unemployment Claims ECB Meeting	8 ☉◇▽★ 251/114	9
10	11 254/111	12 255/110	13 256/109 PPI	14 * 257/108 CPI Unemployment Claims	15 ▲○ 258/107 Retail Sales Industrial Production and Capacity Utilization	16
17	18 □◇☉☉+ 261/104	19 ● 262/103 Housing Starts FOMC Meeting	20 * 263/102 FOMC Meeting ECB Meeting	21 * 264/101 Unemployment Claims ECB Meeting	22 ▲ 265/100	23
24	25 268/97	26 269/96 New Home Sales	27 270/95 Durable Goods Consumer Confidence	28 * 271/94 GDP Unemployment Claims	29 ▲* 272/93 Personal Income Purchasing Managers of Chicago (PMI)	30

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MONTH CODE: V

OCTOBER 2017

SUN	MON	TUE	WED	THU	FRI	SAT
1	2 275/90	3 276/89	4 277/88 ECB Meeting	5 ◀ 278/87 International Trade Factory Orders Unemployment Claims	6 ⚡ ⚡ ▽ 279/86 Employment	7
8	9 * 282/83	10 283/82	11 284/81	12 * 285/80 PPI Unemployment Claims	13 ▲ 286/79 Retail Sales CPI	14
15	16 ⚡ * ⚡ ○ + 289/76	17 290/75 Industrial Production and Capacity Utilization	18 ⚡ △ * 291/74 Housing Starts	19 * 292/73 Unemployment Claims	20 ▲ 293/72	21
22	23 296/69	24 297/68	25 298/67 New Home Sales Durable Goods Consumer Confidence Bank of Canada	26 * 299/66 Unemployment Claims ECB Meeting	27 ▲ 300/65 GDP	28
29	30 303/62 Personal Income	31 * 304/61 FOMC Purchasing Managers of Chicago (PMI)				

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- ▽ Weekly BRL/USD Options
- * Floor Currencies and Interest Rates – closed
- Floor Agriculturals and Equities – normal day
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NOVEMBER 2017

MONTH CODE: X

SUN	MON	TUE	WED	THU	FRI	SAT
			1 305/60 FOMC Meeting	2 ◀ 306/59 Unemployment Claims	3 Ⓢ ⚡ ▽ 307/58 International Trade Factory Orders Employment	4
5	6 310/55	7 311/54	8 312/53 ECB Meeting	9 * 313/52 Unemployment Claims	10 ▲ 314/51	11
12	13 ⚡ ⚡ ⚡ 317/48	14 318/47 PPI	15 ○ △ ⚡ * 319/46 Retail Sales CPI	16 * 320/45 Unemployment Claims Industrial Production and Capacity Utilization	17 ▲ 321/44 Housing Starts	18
19	20 324/41	21 325/40	22 * 326/39 Durable Goods Unemployment Claims ECB Meeting	23 ◇ 327/38	24 ▲ 328/37	25
26	27 331/34 New Home Sales	28 332/33	29 333/32 GDP Consumer Confidence	30 * * 334/31 Personal Income Unemployment Claims Purchasing Managers of Chicago (PMI)		

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MONTH CODE: Z

DECEMBER 2017

SUN	MON	TUE	WED	THU	FRI	SAT
					1 ▲ 335/30	2
3	4 338/27 Factory Orders	5 339/26 International Trade	6 340/25 Bank of Canada ECB Meeting	7 ☉ 341/24 Unemployment Claims ECB Meeting	8 ☉ ☌ ☌ ▼ ★	9
10	11 345/20	12 346/19 PPI FOMC Meeting	13 347/18 CPI FOMC Meeting	14 * 348/17 Retail Sales Unemployment Claims ECB Meeting	15 ▲ ○ 349/16 Industrial Production and Capacity Utilization	16
17	18 □ ☌ ☌ ☌ + 352/13	19 ● ● 353/12 Housing Starts	20 * 354/11	21 * 355/10 GDP Unemployment Claims	22 ▲ 356/9 New Home Sales Durable Goods Personal Income	23
24	25 ◇ 359/6	26 360/5	27 361/4 Consumer Confidence	28 * 362/3 Unemployment Claims	29 ▲ * 363/2 Purchasing Managers of Chicago (PMI)	30

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CONTACT INFORMATION

CME GROUP GLOBAL FX TEAM

For more information, email the CME FX team at fxteam@cmegroup.com.
For more on our CME FX offering, visit cmegroup.com/fx

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