

Clearing: New Product Advisory Notice				
Listing Date	Trade Date Monday August 5, 2024			
Product Exchange	CME Advisory# 24-191 (Amend titles to include "Cross Rate")			
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code
	British Pound Sterling/Canadian Dollar (GBP/CAD) Cross Rate Futures	PCD	PCD	PCD
	New Zealand Dollar/Japanese Yen (NZD/JPY) Cross Rate Futures	NJY	NJY	NJY
	Euro/New Zealand Dollar (EUR/NZD) Cross Rate Futures	ENZ	ENZ	ENZ
	New Zealand Dollar/Canadian Dollar (NZD/CAD) Cross Rate Futures	NZC	NZC	NZC
	British Pound Sterling/Australian Dollar (GBP/AUD) Cross Rate Futures	PAD	PAD	PAD
	Norwegian Krone/Swedish Krona (NOK/SEK) Cross Rate Futures	NSK	NSK	NSK
	British Pound Sterling/Norwegian Krone (GBP/NOK) Cross Rate Futures	PNK	PNK	PNK
	British Pound Sterling/Swedish Krona (GBP/SEK) Cross Rate Futures	PSK	PSK	PSK
Description	Launch 8 new FX Cross Rate Futures			
Instrument Type	Futures			
Regulatory Class	Futures			
Trading Venues	CME Globex & CME ClearPort			
Trading Hours	CME Globex: Sunday - Friday 5:00 p.m. - 4:00 p.m. CT with a 60-minute break each day beginning at 4:00 p.m. CT CME ClearPort: Sunday 5:00 p.m. – Friday 5:45 p.m. CT with no reporting Monday – Thursday from 5:45 p.m. – 6:00 p.m. CT			
Product Size	PCD: 125,000 GBP NJY: 200,000 NZD ENZ: 125,000 EUR NZC: 100,000 NZD PAD: 125,000 GBP NSK: 1,000,000 NOK PNK: 125,000 GBP PSK: 125,000 GBP			
Series Listing Convention	Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)			
Initial Contracts	Sep-24 – Dec-25			

Minimum Price Increment on CME ClearPort	PCD: 0.00001 NJY: 0.0005 ENZ: 0.000005 NZC: 0.000005 PAD: 0.00001 NSK: 0.000001 PNK: 0.00001 PSK: 0.00001
Value Per Tick / Currency	PCD: 0.00001x 125,000 = 1.25 CAD NJY: 0.0005 x 200,000 = 100 JPY ENZ: 0.000005 x 125,000 = 0.625 NZD NZC: 0.000005 x 100,000 = 0.5 CAD PAD: 0.00001 x 125,000 = 1.25 AUD NSK: 0.000001 x 1,000,000 = 1 SEK PNK: 0.00001 x 125,000 = 1.25 NOK PSK: 0.00001 x 125,000 = 1.25 SEK
Contract Multiplier (CVF)	PCD: 125,000 NJY: 200,000 ENZ: 125,000 NZC: 100,000 PAD: 125,000 NSK: 1,000,000 PNK: 125,000 PSK: 125,000
Exercise Style	n/a
Block Eligible / Minimum Block Quantity	Yes / 10
Exercise Price Intervals and Listings	n/a
Termination of Trading	Trading terminates 9:16 a.m. on the second business day immediately preceding the third Wednesday of the contract month (usually Monday).
Final Settlement Increment	PCD: 0.00010 NJY: 0.0050 ENZ: 0.000050 NZC: 0.000050 PAD: 0.00010 NSK: 0.000010 PNK: 0.00010

	PSK: 0.00010					
Final Settlement Date	LTD					
Delivery	Physical					
Price Conventions	Clearing Price	PCD: 1.71711 NJY: 93.9755 ENZ: 1.793225 NZC: 0.822755 PAD: 1.90011 NSK: 1.002411 PNK: 13.57811 PSK: 13.61811	Globex Price	PCD: 171711.0 NJY: 939755.0 ENZ: 1793225.0 NZC: 822755.0 PAD: 190011.0 NSK: 1002411.0 PNK: 1357811.0 PSK: 1361811.0	MDP 3.0 Channel	314
	Clearing Strike	N/a	Globex Strike	N/a	Glbx Strk	N/a
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970
Please send any risk specific feedback in regard to this product to NewProductMRM@cmegroup.com.						
Pending All Relevant CFTC Regulatory Review Periods						