

FX FUTURES | FX OPTIONS | FX LINK

2023

FX Product Guide

22ND EDITION



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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. Our goal: to work with the market to understand the most important challenges and deliver the most innovative solutions.

TRADE liquid markets

\$85.6B ADV for 2022

55 futures monthly
and quarterly*

24 options Monday
to Friday, Monthly,
Quarterly*

**1 FX Link, 9
currencies,**
trade the spread
between OTC FX and
FX futures, linked

23+ hours
daily active trading

OPTIMIZE with clearing

11 NDFs

26 CSFs

7 CSOs

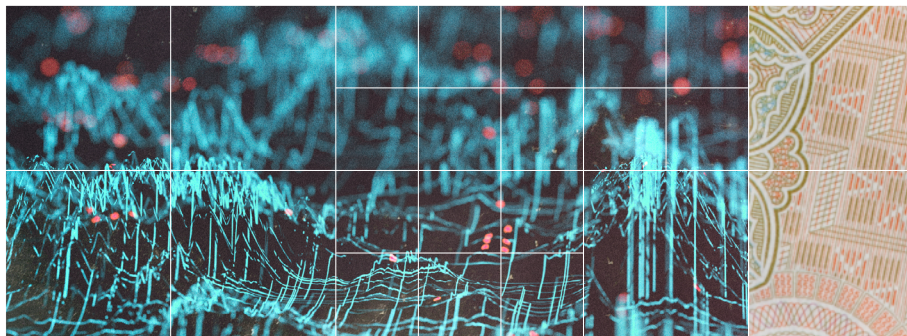
ANALYZE latest insights

Monitor our markets using our analytics tools, powered by QuikStrike, available across futures options, and spot markets. Monitor products on the go with MyPortfolio, on cmegroup.com and in our app.

OPERATE efficiently

- Increase capital efficiencies
- Reduce execution costs
- Enhance trading opportunities
- Simplify how you do business

* Available on selected currency pairs



Spotlight: FX Link

One CME Globex spread, connecting two FX markets

CME FX Link is the first-ever anonymous, automated connection between CME FX futures and the OTC FX marketplace, enabling participants across the industry to better manage their FX exposures, and more easily access the capital efficiencies of FX futures.

CME FX Link provides a central limit order book on CME Globex for trading spreads between OTC FX spot and CME FX futures, seamlessly connecting the two markets.

Manage common FX risks more efficiently

Through FX Link, participants can manage various FX swap, forward and basis trading needs via an anonymous, automated and cleared central liquidity pool.

For videos and descriptions of all the different ways in which market participants are using FX Link, visit cmegroup.com/fxlink

Available to trade on:

AUD/USD	USD/CAD	USD/CHF
EUR/USD	USD/JPY	NZD/USD
GBP/USD	USD/MXN	USD/ZAR

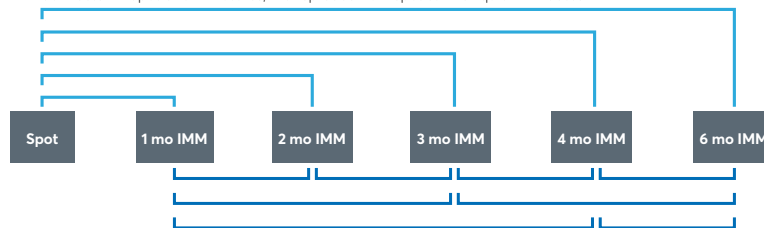
For contract specifications, please refer to the relevant currency page.

Covering the Forward Curve

FX Link – together with FX Monthly and Quarterly futures – creates a comprehensive, efficient, central liquidity source for managing various FX forward and swap exposures.

FX Link

Connects FX Spot and FX futures, with spreads from spot to five liquid IMM dates



Monthly FX futures

Connects IMM outright and spread combinations covering active IMM forwards and forward rolls

EBS: Now part of CME Group

Integral to the foreign exchange markets, EBS is constantly creating innovative solutions and continually investing in our proven, market-leading platforms.

EBS offers access to one of the largest and most liquid FX markets in the world, facilitating international trade and risk management – from spot to forwards to NDFs – providing clients with access to diverse, valuable liquidity and market insight – all in one place.

- Award-winning central limit order books
- Bilateral trading venues
- End-to-end workflow
- Market data solution

To explore our EBS offerings,
please visit cmegroup.com/ebs



Proven technology

Access high-speed, low latency solutions supporting API and manual trading.



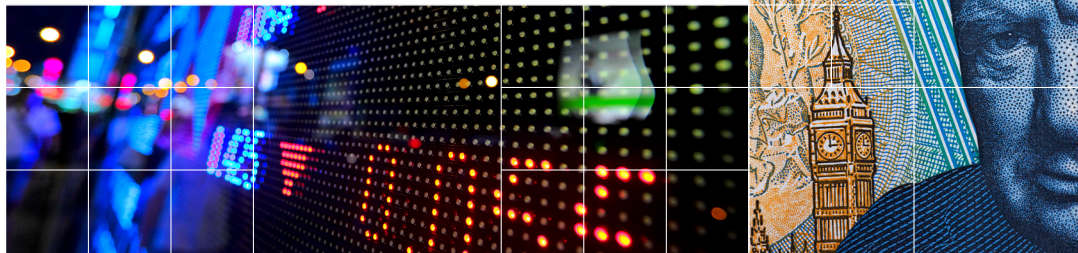
Award-winning services

Use the benchmark for FX and money market trading, connecting buyers and sellers in more than 50 countries.



Connecting the markets

Get instant, reliable access to the diverse liquidity of international markets to efficiently make custom trades.



Welcome to the 2023 FX Product Guide

For the convenience of our customers, this guide provides an overview of contract specifications.

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Spotlight: Understanding CME listed and OTC cleared FX as an alternative to bilateral.

From G10 to EM across spot, forwards, NDFs, swaps and options – CME Group is the world's largest regulated FX marketplace.

Accessing the CME cleared marketplace is possible via four trading workflows:

1. Trade directly into the Central Limit Order Book
2. Transact a block of listed futures and options directly with chosen liquidity providers
3. Trade OTC and then transfer the risk in to listed futures and options using an EFRP
4. Trade OTC and give up to CME for OTC clearing

OTC MARKET	CME PRODUCTS	CURRENCY PAIRS SUPPORTED	
Swaps	FX Link on nine currency pairs Calendar spreads in all quarterly/monthly listed FX futures, across 46 currency pairs	FX Link AUD/USD, USD/CAD, USD/CHF, EUR/USD, USD/JPY, NZD/USD, GBP/USD, USD/MXN, USD/ZAR	Listed AUD/USD, CAD/USD, USD/CAD, CHF/USD, USD/CHF, EUR/USD, GBP/USD, JPY/USD, USD/JPY, NOK/USD, NZD/USD, SEK/USD, AUD/CAD, AUD/JPY, AUD/NZD, CAD/JPY, CHF/JPY, EUR/AUD, EUR/CAD, EUR/CHF, EUR/GBP, EUR/JPY, EUR/NOK, CZK/USD, CZK/EUR, HUF/USD, HUF/EUR, ILS/USD, EUR/SEK, GBP/JPY, GBP/CHF, MXN/USD, PLN/USD, PLN/EUR, TRY/USD, USD/ZAR, ZAR/USD, BRL/USD, CLP/USD, CNY/EUR, CNY/USD, INR/USD, KRW/USD, RUB/USD, USD/CLP, USD/CNH
Futures	Listed FX futures available in quarterly/monthly* contracts, across 46 currency pairs	Listed AUD/USD, CAD/USD, USD/CAD, CHF/USD, USD/CHF, EUR/USD, GBP/USD, JPY/USD, USD/JPY, NOK/USD, NZD/USD, SEK/USD, AUD/CAD, AUD/JPY, AUD/NZD, CAD/JPY, CHF/JPY, EUR/AUD, EUR/CAD, EUR/CHF, EUR/GBP, EUR/JPY, EUR/NOK, CZK/USD, CZK/EUR, HUF/USD, HUF/EUR, ILS/USD, EUR/SEK, GBP/JPY, GBP/CHF, MXN/USD, PLN/USD, PLN/EUR, TRY/USD, USD/ZAR, ZAR/USD, BRL/USD, CLP/USD, CNY/EUR, CNY/USD, INR/USD, KRW/USD, RUB/USD, USD/CLP, USD/CNH	

Continued

OTC MARKET	CME PRODUCTS	CURRENCY PAIRS SUPPORTED	
Forwards	Listed FX futures available in quarterly/monthly* contracts, across 37 currency pairs OTC clearing for 26 Forwards	Listed AUD/USD, CAD/USD, USD/CAD, CHF/USD, USD/CHF, EUR/USD, GBP/USD, JPY/USD, USD/JPY, NOK/USD, NZD/USD, SEK/USD, AUD/CAD, AUD/JPY, AUD/NZD, CAD/JPY, CHF/JPY, EUR/AUD, EUR/CAD, EUR/CHF, EUR/GBP, EUR/JPY, EUR/NOK, CZK/USD, CZK/EUR, HUF/USD, HUF/EUR, ILS/USD, EUR/SEK, GBP/JPY, GBP/CHF, MXN/USD, PLN/USD, PLN/EUR, TRY/USD, USD/ZAR, ZAR/USD	OTC cleared AUD/JPY, AUD/USD, CAD/JPY, EUR/AUD, EUR/CHF, EUR/GBP, EUR/JPY, EUR/USD, GBP/USD, NZD/USD, USD/CAD, USD/CZK, USD/CHF, USD/DKK, USD/HKD, USD/HUF, USD/ILS, USD/JPY, USD/MXN, USD/NOK, USD/PLN, USD/SEK, USD/SGD, USD/THB, USD/TRY, USD/ZAR
NDFs	Listed FX futures available in quarterly/monthly* contracts, across nine NDF currency pairs OTC clearing for 11 NDFs	Listed BRL/USD, CLP/USD, CNY/EUR, CNY/USD, INR/USD, KRW/USD, RUB/USD, USD/CLP, USD/CNH	OTC cleared USD/BRL, USD/PHP, USD/INR, USD/KRW, USD/CNY, USD/IDR, USD/TWD, USD/CLP, USD/COP, USD/PEN, USD/RUB
Options	Listed FX options with weekly Monday to Friday expiries and monthly expiries*, across 24 currency pairs FX options OTC clearing, across seven currency pairs	Listed AUD/USD, CAD/USD, CHF/USD, EUR/USD, GBP/USD, JPY/USD, NZD/USD, EUR/CHF, EUR/GBP, EUR/JPY, BRL/USD, CNY/EUR, CNY/USD, CZK/USD, CZK/EUR, HUF/USD, HUF/EUR, ILS/USD, KRW/USD, MXN/USD, PLN/USD, PLN/EUR, ZAR/USD	OTC cleared AUD/USD, EUR/GBP, EUR/USD, GBP/USD, USD/CAD, USD/CHF, USD/JPY

* Available on select currency pairs

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").

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CME Globex trading hours

CHICAGO (CENTRAL TIME):

Sunday	Opens at 5:00 p.m. (for the next trade date) – 4:00 p.m. the next day.
Monday through Thursday	Opens at 5:00 p.m. (for the next trade date) – 4:00 p.m. the next day.
Friday	Closes at 4:00 p.m. and reopens Sundays at 5:00 p.m.

LONDON (GMT/BST):

Sunday	Opens at 11:00 p.m. (for the next trade date) – 10:00 p.m. the next day.
Monday through Thursday	Opens at 11:00 p.m. (for the next trade date) – 10:00 p.m. the next day.
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 next day.
Tuesday through Friday	Opens at 7:00 a.m. – 6:00 a.m. the next day.
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 next day.
Tuesday through Friday	Opens at 8:00 a.m. – 7:00 a.m. the next day.
Saturday	Closes at 7:00 a.m. and reopens Monday at 8:00 a.m.

CME ClearPort hours

Chicago (Central Time):	Sunday through Friday	Sunday 5:00 p.m. – Friday 5:45 p.m. with no reporting Monday – Thursday 5:45 p.m. – 6:00 p.m.
London (GMT/BST):	Sunday through Friday	Sunday 11:00 p.m. – Friday 11:45 p.m. with no reporting Monday – Thursday 11:45 p.m. – 12:00 midnight
Singapore (UTC/GMT+8):	Monday through Saturday	Monday 7:00 a.m. – Saturday 7:45 a.m. with no reporting Tuesday – Friday 7:45 a.m. – 8:00 a.m.
Tokyo (UTC/GMT+9):	Monday through Saturday	Monday 8:00 a.m. – Saturday 8:45 a.m. with no reporting Tuesday – Friday 8:45 a.m. – 9:00 a.m.

Note: Times listed are when daylight saving time is not in effect.



Majors

FX FUTURES AND OPTIONS CONTRACTS

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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

Block minimum threshold (quarterly): 100

Block minimum threshold (monthly): 20

Minimum price fluctuation (tick)

CME Globex

Outrights: 0.00005 USD per AUD increments (5.00 USD)

All Spread Combinations: 0.00002 USD per AUD (2.00 USD)

CME ClearPort 0.00001 USD per AUD (1.00 USD)

Contract month listings

First 3 consecutive months and 20 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)

The minimum price increment (MPI) was reduced in non-consecutive monthly calendar spreads from 0.00005 to 0.00002 in January 2020.

The minimum price increment (MPI) was reduced on outright trades from .0001 to .00005 in November 2020.

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

The minimum price increment (MPI) was amended for consecutive month spreads from 0.00001 to 0.00002 in December 2022.

Majors

FX FUTURES AND OPTIONS CONTRACTS

AUD/USD OPTIONS

Ticker symbols

Quarterlies and Monthlies: ADU

Monday Weeklies: MA1-MA5

Tuesday Weeklies: TA1-TA5

Wednesday Weeklies: WA1-WA5

Thursday Weeklies: SA1-SA5

Friday Weeklies: 1AD-5AD

Pricing Conventions

USD per AUD

E.g., one contract quoted at 0.0158 has a cash price of $0.0158 \times 100,000 = \$1,580$

Some systems may quote 0.0158 as 1.58

Minimum price fluctuation (tick)

\$0.0001 per Australian Dollar

Trades may occur at \$0.00005 increments if the price is below five ticks

Block minimum threshold: 250

Contract listings

Quarterlies: Next eight quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next eight months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Monday, Wednesday, Friday Weeklies: Next four

Tuesday, Thursday Weeklies: Next two

Last Trading Day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Majors

AUD/USD FX LINK

Trading venue/hours

CME Globex:

Sunday – Friday,

5:00 p.m. – 4:00 p.m.

Chicago Time (CT), with

a 60-minute break each

day beginning at 5:00 p.m.

(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread buys CME FX futures and sells OTC Spot FX, while the seller sells CME FX futures and buys OTC Spot FX.

For FX futures currency pairs that are quoted inverse to OTC FX convention[†], the buyer of the spread sells FX futures and sells OTC FX spot and vice versa for a seller of spreads in the above listed pairs.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front three FX futures expiration months, plus the next nearest quarterly FX futures expiration month.

Currency Pair	AUD/USD
Spread Minimum Price Increment	0.00001
Spread Notional (per leg)	100,000 AUD

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
AUD/USD	T+2	0.00001 (0.1 pip)	100,000 AUD

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6A	100,000 AUD	USD per AUD	.00005 (5.00 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

[†] Inverse Pairs: JPY/USD, CAD/USD, MXN/USD, CHF/USD, ZAR/USD

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 100

Block minimum threshold (monthly): 20

Minimum price fluctuation (tick)

CME Globex

Outrights: 0.00005 USD per CAD (5.00 USD)

All Spread Combinations: 0.00002 USD per CAD (2.00 USD)

CME ClearPort

0.00001 USD per CAD (1.00 USD)

Contract month listings

First 3 consecutive months and 20 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).

The minimum price increment (MPI) was reduced in non-consecutive monthly calendar spreads from 0.00005 to 0.00002 in January 2020.

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

The minimum price increment (MPI) was amended for consecutive month spreads from 0.00001 to 0.00002 in December 2022.

Majors

FX FUTURES AND OPTIONS CONTRACTS

CAD/USD OPTIONS

Ticker symbols

Quarterlies and Monthlies: CAU

Monday Weeklies: MD1-MD5

Tuesday Weeklies: TL1-TL5

Wednesday Weeklies: WD1-WD5

Thursday Weeklies: SD1-SD5

Friday Weeklies: 1CD-5CD

Pricing conventions

USD per CAD

E.g., one contract quoted at 0.0158 has a cash price of
 $0.0158 \times 100,000 = \$1,580$

Some systems may quote 0.0158 as 1.58

Minimum price fluctuation (tick)

\$0.0001 per Canadian dollar

Trades may occur at \$0.00005 increments if the price is
below five ticks

Block minimum threshold: 250

Contract listings

Quarterlies: Next eight quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next eight months in Jan, Feb, Apr, May, Jul,
Aug, Oct, Nov cycle

Monday, Wednesday, Friday Weeklies: Next four

Tuesday, Thursday Weeklies: Next two

Last Trading Day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Majors

USD/CAD FX LINK

Trading venue/hours

CME Globex:
Sunday – Friday,
5:00 p.m. – 4:00 p.m.
Chicago Time (CT), with
a 60-minute break each
day beginning at 5:00 p.m.
(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread sells CME FX futures and sells OTC Spot FX, while the seller buys CME FX futures and buys OTC Spot FX.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front three FX futures expiration months, plus the next nearest quarterly FX futures expiration month.

Currency Pair	USD/CAD
Spread Minimum Price Increment	0.00001
Spread Notional (per leg)	100,000 CAD

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
USD/CAD	T+1	0.000001 (0.01 pip)	100,000 CAD

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6C	100,000 CAD	USD per CAD	0.00005 (5.00 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 100

Minimum price fluctuation (tick)

CME Globex

\$0.00005 per Swiss Franc increments (\$6.25/contract).

CME ClearPort

0.00001 USD per CHF (1.25 USD)

Contract month listings

20 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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

The minimum price increment (MPI) was reduced on outright from 0.0001 to 0.00005 in May 2022.

Majors

FX FUTURES AND OPTIONS CONTRACTS

CHF/USD OPTIONS

Ticker symbols

Quarterlies and Monthlies: CHU

Friday Weeklies: 1SF-5SF

Pricing conventions

USD per CHF

E.g., one contract quoted at 0.0293 has a cash price of

$0.0293 \times 125,000 = \$3,662.50$

Some systems may quote 0.0293 as 2.93

Minimum price fluctuation (tick)

\$0.0001 per Swiss franc

Trades may occur at \$0.00005 increments if the price is below five ticks

Block minimum threshold: 250

Contract listings

Quarterlies: Next eight quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next eight months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Friday Weeklies: Next four

Last Trading Day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Majors

USD/CHF FX LINK

Trading venue/hours

CME Globex:

Sunday – Friday,

5:00 p.m. – 4:00 p.m.

Chicago Time (CT), with
a 60-minute break each
day beginning at 5:00 p.m.
(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread sells CME FX futures and sells OTC Spot FX, while the seller buys CME FX futures and buys OTC Spot FX.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front two FX futures expiration months.

Currency Pair	USD/CHF
Spread Minimum Price Increment	0.00001
Spread Notional (per leg)	125,000 CHF

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
USD/CHF	T+2	0.000001 (0.01 pip)	125,000 CHF

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6S	125,000 CHF	USD per CHF	0.0001 (12.50 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 150

Block minimum threshold (monthly): 20

Minimum price fluctuation (tick)

CME Globex

Outrights: 0.00005 USD per EUR increments (6.25 USD)

All Spread Combinations: 0.00002 USD per EUR (2.50 USD)

CME ClearPort

0.00001 USD per EUR (1.25 USD)

Contract month listings

First 3 consecutive months and 20 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).

The minimum price increment (MPI) was reduced in non-consecutive monthly calendar spreads from 0.00005 to 0.00002 in August 2019.

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

The minimum price increment (MPI) was amended for consecutive month spreads from 0.00001 to 0.00002 in December 2022.

Majors

FX FUTURES AND OPTIONS CONTRACTS

EUR/USD OPTIONS

Ticker symbols

Quarterly and Monthlies: EUU

Monday Weeklies: MO1-MO5

Tuesday Weeklies: TU1-TU5

Wednesday Weeklies: WE1-WE5

Thursday Weeklies: SU1-SU5

Friday Weeklies: 1EU-5EU

Pricing conventions

USD per EUR

E.g., one contract quoted at 0.02030 has a cash price of
 $0.02030 \times 125,000 = \$2,537.50$

Some systems may quote 0.02030 as 20.30

Minimum price fluctuation (tick)

\$0.0001 per euro

Trades may occur at \$0.00005 increments if the price is
below five ticks

Block minimum threshold: 250

Contract listings

Quarterlies: Next eight quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next eight months in Jan, Feb, Apr, May, Jul, Aug,
Oct, Nov cycle

Monday, Wednesday, Friday Weeklies: Next four

Tuesday, Thursday Weeklies: Next two

Last Trading Day

Quarterlies: Two Fridays before settlement date of quarterly
future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Majors

EUR/USD FX LINK

Trading venue/hours

CME Globex:

Sunday – Friday,

5:00 p.m. – 4:00 p.m.

Chicago Time (CT), with

a 60-minute break each

day beginning at 5:00 p.m.

(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread buys CME FX futures and sells OTC Spot FX, while the seller sells CME FX futures and buys OTC Spot FX.

For FX futures currency pairs that are quoted inverse to OTC FX convention[†], the buyer of the spread sells FX futures and sells OTC FX spot and vice versa for a seller of spreads in the above listed pairs.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front three FX futures expiration months, plus the next nearest quarterly FX futures expiration month.

Currency Pair	EUR/USD
Spread Minimum Price Increment	0.000005
Spread Notional (per leg)	125,000 EUR

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
EUR/USD	T+2	0.000005 (0.05 pip)	125,000 EUR

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6E	125,000 EUR	USD per EUR	0.00005 (6.25 USD)

The spread minimum price increment (MPI) was reduced from 0.00001 to 0.000005 in September 2021.

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

[†] Inverse Pairs: JPY/USD, CAD/USD, MXN/USD, CHF/USD, ZAR/USD

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 100

Block minimum threshold (monthly): 20

Minimum price fluctuation (tick)

CME Globex

Outrights: 0.0001 USD per GBP increments (6.25 USD)

All Spread Combinations: 0.00005 USD per GBP (3.125 USD)

CME ClearPort

0.00001 USD per GBP (0.625 USD)

Contract month listings

First 3 consecutive months and 20 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).

The minimum price increment (MPI) was reduced in non-consecutive monthly calendar spreads from 0.0001 to 0.00005 in April 2019.

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

The minimum price increment (MPI) was amended for consecutive month spreads from 0.00001 to 0.00005 in December 2022.

Majors

FX FUTURES AND OPTIONS CONTRACTS

GBP/USD OPTIONS

Ticker symbols

Quarterlies and Monthlies: GBU

Monday Weeklies: MB1-MB5

Tuesday Weeklies: TG1-TG5

Wednesday Weeklies: WG1-WG5

Thursday Weeklies: SB1-SB5

Friday Weeklies: 1BP-5BP

Pricing convention

USD per GBP

E.g., one contract quoted at 0.0196 has a cash price of

$0.0196 \times 62,500 = \$1,225$

Some systems may quote 0.0196 as 1.96

Minimum price fluctuation (tick)

\$0.0001 per British pound

Block minimum threshold: 250

Contract listings

Quarterlies: Next eight quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next eight months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Monday, Wednesday, Friday Weeklies: Next four

Tuesday, Thursday Weeklies: Next two

Last Trading Day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Majors

GBP/USD FX LINK

Trading venue/hours

CME Globex:
Sunday – Friday,
5:00 p.m. – 4:00 p.m.
Chicago Time (CT), with
a 60-minute break each
day beginning at 5:00 p.m.
(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread buys CME FX futures and sells OTC Spot FX, while the seller sells CME FX futures and buys OTC Spot FX.

For FX futures currency pairs that are quoted inverse to OTC FX convention[†], the buyer of the spread sells FX futures and sells OTC FX spot and vice versa for a seller of spreads in the above listed pairs.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front three FX futures expiration months, plus the next nearest quarterly FX futures expiration month.

Currency Pair	GBP/USD
Spread Minimum Price Increment	0.00001
Spread Notional (per leg)	62,500 GBP

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
GBP/USD	T+2	0.00001 (0.1 pip)	62,500 GBP

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6B	62,500 GBP	USD per GBP	0.0001 (6.25 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

[†] Inverse Pairs: JPY/USD, CAD/USD, MXN/USD, CHF/USD, ZAR/USD

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 150

Block minimum threshold (monthly): 20

Minimum price fluctuation (tick)

CME Globex

Outrights: 0.0000005 USD per JPY increments (6.25 USD)

All Spread Combinations: 0.0000002 USD per JPY (2.50 USD)

CME ClearPort

0.0000001 USD per JPY (1.25 USD)

Contract month listings

First 3 consecutive months and 20 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).

The Minimum Price Increment (MPI) was reduced in non-consecutive monthly calendar spreads from 0.0000005 to 0.0000002 in August 2019.

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.0000001 in February 2021.

The minimum price increment (MPI) was amended for consecutive month spreads from 0.0000001 to 0.0000002 in December 2022.

Majors

FX FUTURES AND OPTIONS CONTRACTS

JPY/USD OPTIONS

Ticker symbols

Quarterlies and Monthlies: JPU

Monday Weeklies: MJ1-MJ5

Tuesday Weeklies: TJ1-TJ5

Wednesday Weeklies: WJ1-WJ5

Thursday Weeklies: SJ1-SJ5

Friday Weeklies: 1JY-5JY

Pricing conventions

USD per JPY

E.g., one contract quoted at 0.000153 has a cash price of $0.000153 \times 12,500,000 = \$1,912.50$

Some systems may quote 0.000153 as 1.53

Minimum price fluctuation (tick)

\$0.000001 per Japanese yen

Trades may occur at \$0.0000005 increments if the price is below five ticks

Block minimum threshold: 250

Contract listings

Quarterlies: Next eight quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next eight months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Monday, Wednesday, Friday Weeklies: Next four

Tuesday, Thursday Weeklies: Next two

Last Trading Day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Majors

USD/JPY FX LINK

Trading venue/hours

CME Globex:
Sunday – Friday,
5:00 p.m. – 4:00 p.m.
Chicago Time (CT), with
a 60-minute break each
day beginning at 5:00 p.m.
(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread sells CME FX futures and sells OTC Spot FX, while the seller buys CME FX futures and buys OTC Spot FX.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front three FX futures expiration months, plus the next nearest quarterly FX futures expiration month.

Currency Pair	USD/JPY
Spread Minimum Price Increment	0.001
Spread Notional (per leg)	12,500,000 JPY

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
USD/JPY	T+2	0.0001 (0.01 pip)	12,500,000 JPY

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6J	12,500,000 JPY	USD per JPY	0.0000005 (6.25 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in \$0.00001 per Norwegian krone increments

(\$20.00/contract). Also, trades can occur in \$0.000005 per Norwegian krone increments (\$10.00/contract) for NOK/USD futures intra-currency spreads executed electronically.

CME ClearPort

\$0.000001 per Norwegian krone increments (\$2.00/contract)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.000001 in February 2021.

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 50

Minimum price fluctuation (tick)

CME Globex

Trading can occur in \$0.00005 per New Zealand dollar increments (\$5.00/contract).

CME ClearPort

0.00001 per New Zealand dollar increments (\$1.00/contract)

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).

The minimum price increment (MPI) was reduced on outright from 0.0001 to 0.00005 in August 2021.
The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

Majors

FX FUTURES AND OPTIONS CONTRACTS

NZD/USD OPTIONS

Ticker symbol

Quarterly and serial options: CME ClearPort: NE;
Globex: 6N

Weekly options: 1Z-5Z

Pricing conventions

USD per NZD

E.g., one contract quoted at 0.0060 has a cash price of
 $0.0060 \times 100,000 = \600

Some systems may quote 0.0060 as 0.60

Minimum price fluctuation (tick)

\$0.0001 per New Zealand Dollar

Trades may occur at \$0.00005 increments if the price is
below five ticks

Block minimum threshold (quarterly): 50

Contract listings

Quarterlies: Next four quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug,
Oct, Nov cycle

Friday Weeklies: Next four

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly
future

Monthlies: Two Fridays before settlement date of monthly
future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Majors

NZD/USD FX LINK

Trading venue/hours

CME Globex:

Sunday – Friday,

5:00 p.m. – 4:00 p.m.

Chicago Time (CT), with

a 60-minute break each

day beginning at 5:00 p.m.

(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread buys CME FX futures and sells OTC Spot FX, while the seller sells CME FX futures and buys OTC Spot FX.

For FX futures currency pairs that are quoted inverse to OTC FX convention[†], the buyer of the spread sells FX futures and sells OTC FX spot and vice versa for a seller of spreads in the above listed pairs.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front two FX futures expiration months.

Currency Pair	NZD/USD
Spread Minimum Price Increment	0.00001
Spread Notional (per leg)	100,000 NZD

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
NZD/USD	T+2	0.00001 (0.1 pip)	100,000 NZD

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6N	100,000 NZD	USD per NZD	0.00005 (5.00 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

[†] Inverse Pairs: JPY/USD, CAD/USD, MXN/USD, CHF/USD, ZAR/USD

Majors

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in \$0.00001 per Swedish krona increments (\$20.00/contract). Also, trades can occur in \$0.000005 per Swedish krona increments (\$10.00/contract) for SEK/USD futures intra-currency spreads executed electronically.

CME ClearPort

\$0.000001 per Swedish krona increments (\$2.00/contract)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.000001 in February 2021.

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0001 Canadian dollars per Australian dollar increments (20 Canadian dollars). Also, trades can occur in 0.00005 Canadian dollars per Australian dollar increments (10 Canadian dollars) for AUD/CAD futures intra-currency spreads executed electronically.

CME ClearPort

0.00001 Canadian dollars per Australian dollar increments (2.00 Canadian dollars).

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.01 Japanese yen per Australian dollar increments (2,000 Japanese yen). Also, trades can occur in 0.005 Japanese yen per Australian dollar increments (1,000 Japanese yen) for AUD/JPY futures intra-currency spreads executed electronically.

CME ClearPort

0.001 Japanese yen per Australian dollar increments (200 Japanese yen)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0001 New Zealand dollars per Australian dollar increments (20 New Zealand dollars). Also, trades can occur in 0.00005 New Zealand dollars per Australian dollar increments (10 New Zealand dollars) for AUD/NZD futures intra-currency spreads executed electronically.

CME ClearPort

0.00001 New Zealand dollars per Australian dollar increments
(2.00 New Zealand dollars)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.01 Japanese yen per Canadian dollar increments (2,000 Japanese yen). Also, trades can occur in 0.005 Japanese yen per Canadian dollar increments (1,000 Japanese yen) for CAD/JPY futures intra-currency spreads executed electronically.

CME ClearPort

0.001 Japanese yen per Canadian dollar increments (200 Japanese yen)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.005 Japanese yen per Swiss franc increments (1,250 Japanese yen). Also, trades can occur in 0.0025 Japanese yen per Swiss franc increments (625 Japanese yen) for CHF/JPY futures intra-currency spreads executed electronically.

CME ClearPort

0.001 Japanese yen per Swiss franc increments (250 Japanese yen)

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)

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0001 Australian dollars per euro increments (12.5 Australian dollars). Also, trades can occur in 0.00005 Australian dollars per euro increments (6.25 Australian dollars) for EUR/AUD futures intra-currency spreads executed electronically.

CME ClearPort

0.00001 Australian dollars per euro increments (1.25 Australian dollars)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0001 Canadian dollars per euro increments (12.5 Canadian dollars). Also, trades can occur in 0.00005 Canadian dollars per euro increments (6.25 Canadian dollars) for EUR/CAD futures intra-currency spreads executed electronically.

CME ClearPort

0.00001 Canadian dollars per euro increments (1.25 Canadian dollars)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 50

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0001 Swiss francs per euro increments (12.5 Swiss francs). Also, trades can occur in 0.00005 Swiss francs per euro increments (6.25 Swiss francs) for EUR/CHF futures intra-currency spreads executed electronically.

CME ClearPort

0.00001 Swiss francs per euro increments = (1.25 Swiss francs)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

EUR/CHF OPTIONS

Ticker symbol

Quarterly and serial options: RF

Weekly options: 1I-5I

Pricing conventions

CHF per EUR

E.g., one contract quoted at 0.0245 has a cash price of
 $0.0245 \times 125,000 = 3,062.5$ Swiss francs.

Minimum price fluctuation (tick)

0.0001 Swiss francs per euro

Trades may occur at 0.00005 Swiss franc increments if the price is below five ticks.

Block minimum threshold: 50

Contract listings

Quarterlies: Next four quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Friday Weeklies: Next four

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 50

Block minimum threshold (monthly): 20

Minimum price fluctuation (tick)

CME Globex

Outrights: 0.00005 GBP per EUR increments (6.25 GBP)

All Spread Combinations: 0.000025 GBP per EUR (3.125 GBP)

CME ClearPort

0.00001 GBP per EUR increments (1.25 GBP)

Contract month listings

First 3 consecutive months and 6 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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

The minimum price increment (MPI) was amended for consecutive month spreads from 0.00001 to 0.000025 in December 2022.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

EUR/GBP OPTIONS

Ticker symbol

Quarterly and serial options: RP

Weekly options: 1E-5E

Pricing conventions

GBP per EUR

E.g., one contract quoted at 0.02365 has a cash price of
 $0.02365 \times 125,000 = \text{£}2,956.25$

Minimum price fluctuation (tick)

0.00005 British pounds per euro

Trades may occur at 0.000025 British pound increments

Block minimum threshold: 50

Contract listings

Quarterlies: Next four quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Friday Weeklies: Next four

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 50

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.01 Japanese yen per euro increments (1,250 Japanese yen). Also, trades can occur in 0.005 Japanese yen per euro increments (625 Japanese yen) for EUR/JPY futures intra-currency spreads executed electronically.

CME ClearPort

0.001 Japanese yen per euro increments = (125 Japanese yen)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

EUR/JPY OPTIONS

Ticker symbol

Quarterly and serial options: RY

Weekly options: 1H-5H

Pricing conventions

JPY per EUR

E.g., one contract quoted at 1.70 has a cash price of $1.70 \times 125,000 = 212,500$ Japanese yen

Minimum price fluctuation (tick)

0.01 Japanese yen per euro

Trades may occur at 0.005 Japanese yen increments if the price is below five ticks

Block minimum threshold: 50

Contract listings

Quarterlies: Next four quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Friday Weeklies: Next four

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0005 Norwegian krone per euro increments (62.5 Norwegian krone). Also, trades can occur in 0.00025 Norwegian krone per euro increments (31.25 Norwegian krone) for EUR/NOK futures intra-currency spreads executed electronically.

CME ClearPort

0.0001 Norwegian krone per euro increments (12.5 Norwegian krone)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.0001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0005 Swedish krona per euro increments (62.5 Swedish krona). Also, trades can occur in 0.00025 Swedish krona per euro increments (31.25 Swedish krona) for EUR/SEK futures intra-currency spreads executed electronically.

CME ClearPort

0.0001 Swedish krona per euro increments (12.5 Swedish krona)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.0001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.01 Japanese yen per British pound increments (1,250 Japanese yen). Also, trades can occur in 0.005 Japanese yen per British pound increments (625 Japanese yen) for GBP/JPY futures intra-currency spreads executed electronically.

CME ClearPort

0.001 Japanese yen per British pound increments (125 Japanese yen)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.001 in February 2021.

Cross Rates

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold (quarterly): 10

Minimum price fluctuation (tick)

CME Globex

Trading can occur in 0.0001 Swiss francs per British pound increments (12.50 Swiss francs). Also, trades can occur in 0.00005 Swiss francs per British pound increments (6.25 Swiss francs) for GBP/CHF futures intra-currency spreads executed electronically.

CME ClearPort

0.00001 Swiss francs per British pound increments (1.25 Swiss francs)

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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.00001 in February 2021.

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

BRL/USD FUTURES

Contract size

100,000 Brazilian reais

Settlement

Cash-settled

Position accountability/position limits:

Position accountability trigger levels: 6,000 contracts; position limit: 45,000 contracts for spot month one week prior to termination**

Ticker symbol

CME Globex electronic markets: 6L

CME ClearPort: BR

Block minimum threshold: 50

Minimum price fluctuation (tick)

Trading can occur in \$0.00005 per Brazilian real increments (\$5.00/contract).

Contract month listings

Consecutive contract months out 5 years

Last trading day

On the last business day of the month, at 9:15 a.m. CT, immediately preceding the contract month, on which the Central Bank of Brazil is scheduled to publish its final end-of-month (EOM), "Commercial exchange rate for Brazilian reais per U.S. dollar for cash delivery" (PTAX rate).

*** 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

BRL/USD OPTIONS

Ticker symbol

Monthly options: BR

Weekly options: 1R-5R

Pricing conventions

USD per BRL

E.g., one contract quoted at 0.05250 has a cash price of
 $0.05250 \times 100,000 = \$5,250$

Minimum price fluctuation (tick)

\$0.00001 per Brazilian real

Block minimum threshold: 50

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.

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

CLP/USD FUTURES

Contract size

50,000,000 Chilean pesos

Settlement

Cash-settled

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

Block minimum threshold: 10

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*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 10

Minimum price fluctuation (tick)

Trading can occur in 0.00001 euros per Chinese renminbi increments (10 euros). Also, trades can occur in 0.000005 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

CNY/EUR OPTIONS

Ticker symbol

Monthly options: RME

Weekly options: RE1-RE5

Minimum price fluctuation (tick)

0.00001 euros per Chinese renminbi

Trades may occur at 0.000005 euro increments if the price is below five ticks

Contract listings

Monthly options: Twelve consecutive contract months.

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

Block minimum threshold: 20

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.

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block Minimum Threshold: 10

Minimum price fluctuation (tick)

Trading can occur in \$0.00001 per Chinese renminbi increments (\$10.00/contract). Also, trades can occur in \$0.000005 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 immediately 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

CNY/USD OPTIONS

Ticker symbol

Monthly options: RMB

Weekly options: RB1-RB5

Minimum price fluctuation (tick)

\$0.00001 per Chinese renminbi

Trades may occur at \$0.000005 increments if the price is below five ticks

Block minimum threshold: 20

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.

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading can occur in \$0.000002 per Czech koruna increments (\$8.00/contract). Also, trades can occur in \$0.000001 per Czech koruna increments (\$4.00/contract) for CZK/USD 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

CZK/USD OPTIONS

Ticker symbol

Quarterly and serial options: CKO

Minimum price fluctuation (tick)

\$0.000002 per Czech koruna

Trades may occur at \$0.000001 increments if the price is below five ticks

Block minimum threshold: 20

Contract listings

Quarterlies: Next two quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Weeklies: Not currently listed

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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 limit: 2,000 contracts for spot month**

Ticker symbol

CME Globex electronic markets: ECK

CME ClearPort: K

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading can occur in 0.000002 euros per Czech koruna increments (8 euros/contract). Also, trades can occur in 0.000001 euros per Czech koruna increments (4 euros/contract) for CZK/EUR 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

CZK/EUR OPTIONS

Ticker symbol

Quarterly and serial options: ECZ

Minimum price fluctuation (tick)

0.000002 euros per Czech koruna

Trades may occur at 0.000001 euro increments if the price is below five ticks

Block minimum threshold: 20

Contract listings

Quarterlies: Next two quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Weeklies: Not currently listed

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading can occur in \$0.0000002 per Hungarian forint increments (\$6.00/contract). Also, trades can occur in \$0.0000001 per Hungarian forint increments (\$3.00/contract) for HUF/USD 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

HUF/USD OPTIONS

Ticker symbol

Quarterly and serial options: HFO

Minimum price fluctuation (tick)

\$0.0000002 per Hungarian forint

Trades may occur at \$0.0000001 increments if the price is below five ticks

Block minimum threshold: 20

Contract listings

Quarterlies: Next two quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Weeklies: Not currently listed

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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 limit: 2,000 contracts for spot month**

Ticker symbol

CME Globex electronic markets: EHF

CME ClearPort: R

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading can occur in 0.0000002 euros per Hungarian forint increments (6 euros/contract). Also, trades can occur in 0.0000001 euros per Hungarian forint increments (3 euros/contract) for HUF/EUR 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

HUF/EUR OPTIONS

Ticker symbol

Quarterly and serial options: EHU

Minimum price fluctuation (tick)

0.0000002 euros per Hungarian forint

Trades may occur at 0.0000001 euro increments if the price is below five ticks

Block minimum threshold: 20

Contract listings

Quarterlies: Next two quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Weeklies: Not currently listed

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading can occur in \$0.00001 per Israeli shekel increments (\$10.00/contract). Also, trades can occur in \$0.000005 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

ILS/USD OPTIONS

Ticker symbol

Quarterly and serial options: ILS

Weekly options: IS1-IS5

Minimum price fluctuation (tick)

\$0.00001 per Israeli shekel

Trades may occur at \$0.000005 increments if the price is below five ticks

Block minimum threshold: 20

Contract listings

Quarterlies: Next four quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Weeklies: Next four

Last trading day

Quarterlies: Two Thursdays before settlement date of quarterly future

Monthlies: Two Thursdays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 10**Minimum price fluctuation (tick)**

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

Also trades can occur in 0.005 U.S. 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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 \$0.0000001 per Korean won increments (\$12.50/contract).

Block minimum threshold: 10**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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

KRW/USD OPTIONS

Ticker symbol

Monthly options: KRW

Weekly options: KR1-KR5

Minimum price fluctuation (tick)

\$0.0000001 per Korean won

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.

Block minimum threshold: 20

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

MXN/USD FUTURES

Contract size

500,000 Mexican pesos

Settlement

Physical delivery

Position accountability

6,000 contracts

Ticker symbol

CME Globex electronic markets: 6M

CME ClearPort: MP

Minimum price fluctuation (tick)

Trading can occur in \$0.00001 per Mexican peso increments (\$5.00/contract)

CME ClearPort

\$0.000001

Block minimum threshold: 100**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).

The minimum price increment (MPI) was reduced on CME ClearPort trades to 0.000001 in August 2022.

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

MXN/USD OPTIONS

Ticker symbol

Quarterly and serial options: CME ClearPort: MP;

Globex: 6M

Weekly options: 1M-5M

Pricing conventions

USD per MXN

E.g., one contract quoted at 0.001050 has a cash price of
 $0.001050 \times 500,000 = \525

Some systems may quote 0.001050 as 1050

Block minimum threshold: 50

Minimum price fluctuation (tick)

\$0.00001 per Mexican peso

Contract listings

Quarterly/serial options: Twelve consecutive contract months.

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

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

12:30 p.m. ET (11:30 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

USD/MXN FX LINK

Trading venue/hours

CME Globex:

Sunday – Friday,
5:00 p.m. – 4:00 p.m.
Chicago Time (CT), with
a 60-minute break each
day beginning at 5:00 p.m.
(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread sells CME FX futures and sells OTC Spot FX, while the seller buys CME FX futures and buys OTC Spot FX.

Min order quantity = 15 spreads

Spread listing schedule

Spreads vs. front three FX futures expiration months, plus the next nearest quarterly FX futures expiration month.

Currency Pair	USD/MXN
Spread Minimum Price Increment	0.0005
Spread Notional (per leg)	500,000 MXN

Spot leg specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
USD/MXN	T+2	0.00001 (0.1 pip)	500,000 MXN

Futures leg specifications***

Product Code	Contract Size	Futures Quotation	Tick
6M	500,000 MXN	USD per MXN	0.00001 (5.00 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading can occur in \$0.00002 per Polish zloty increments (\$10.00/contract). Also, trades can occur in \$0.00001 per Polish zloty increments (\$5.00/contract) for PLN/USD 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

PLN/USD OPTIONS

Ticker symbol

Quarterly and serial options: PLZ

Minimum price fluctuation (tick)

\$0.00002 per Polish zloty

Trades may occur at \$0.00001 increments if the price is below five ticks

Block minimum threshold: 20

Contract listings

Quarterlies: Next two quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Weeklies: Not currently listed

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading can occur in 0.00002 euros per Polish zloty increments (10 euros).

Also, trades can occur in 0.00001 euros per Polish zloty increments (5 euros) for PLN/EUR 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

PLN/EUR OPTIONS

Ticker symbol

Quarterly and serial options: EPL

Minimum price fluctuation (tick)

0.00002 euro per Polish zloty

Trades may occur at 0.00001 euro increments if the price is below five ticks

Block Minimum Threshold: 20

Contract listings

Quarterlies: Next two quarters in Mar, Jun, Sep, Dec cycle

Monthlies: Next three months in Jan, Feb, Apr, May, Jul, Aug, Oct, Nov cycle

Weeklies: Not currently listed

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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 \$0.000005 per Russian ruble increments (\$12.50/contract).

Block minimum threshold: 50**Contract month listings**

Quarterly contracts (Mar, Jun, Sep, Dec) listed for 4 consecutive quarters

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*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

USD/CLP FUTURES

Contract size

100,000 U.S. dollars

Settlement

Cash Settled

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/contract)

Block minimum threshold: 10**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

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

USD/CNH FUTURES

Contract size

100,000 U.S. dollars

Settlement

Cash-settled

Position limits

10,000 in all months combined; 5,000 for spot month on week prior to termination.*

Ticker symbol

CME Globex electronic markets: CNH

CME ClearPort: CNH

Block minimum threshold: 10

Minimum price fluctuation (tick)

Trading can occur in 0.0001 offshore Chinese renminbi per U.S. dollar increments (10 CNH/contract). Also, trades can occur in 0.00005 offshore Chinese renminbi per U.S. dollar increments (5 CNH/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 Limits: Size of position may not exceed the indicated number of contracts, i.e., a finite limit*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

TRY/USD FUTURES

Contract size

1,000,000 TRY

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

TRL

Block minimum threshold: 10**Minimum price fluctuation (tick)**

Trading in outright can occur at \$0.000005 per Turkish lira (\$5.00/contract)

Trading in spreads can occur at \$0.000001 per Turkish lira (\$1.00/contract)

Contract month listings

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

Last trading day

Trading terminates at 4:00 p.m. London time on the 2nd Business Day immediately preceding the third Wednesday 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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 0.0001 South African rand per U.S. dollar increments (10 ZAR/contract). Also, trades can occur in 0.00005 South African rand per U.S. dollar increments (5 ZAR/contract) for USD/ZAR futures intra-currency spreads executed electronically.

Block minimum threshold: 10**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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

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

Block minimum threshold: 50**Minimum price fluctuation (tick)**

Trading can occur in \$0.000025 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.*

Emerging Markets

FX FUTURES AND OPTIONS CONTRACTS

ZAR/USD OPTIONS

Ticker symbol

Quarterly and serial options: RA

Weekly options: 1N-5N

Pricing conventions

USD per ZAR

E.g., one contract quoted at 0.001175 has a cash price of

$0.001175 \times 500,000 = \587.50

Some systems may quote 0.001175 as 11.75.

Minimum price fluctuation (tick)

\$0.00001 per South African rand

Trades may occur at \$0.000005 increments

Block minimum threshold: 50

Contract listings

Monthly options: Twelve consecutive contract months.

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

Last trading day

Quarterlies: Two Fridays before settlement date of quarterly future

Monthlies: Two Fridays before settlement date of monthly future

Expiration Time

10:00 a.m. ET (9:00 a.m. CT)

External Vendor Codes for Bloomberg, CQG, Fidessa, Refinitiv, TT and more: cmegroup.com/tools-information/vendorSymbol.html

Emerging Markets

USD/ZAR FX LINK

Trading venue/hours

CME Globex:
Sunday – Friday,
5:00 p.m. – 4:00 p.m.
Chicago Time (CT), with
a 60-minute break each
day beginning at 5:00 p.m.
(4:00 p.m. CT).

Basis spread quotation

Quoted and traded as the difference between futures and spot as represented with both legs in OTC price convention.

Basis spread construction

The buyer of the spread sells CME FX futures and sells OTC Spot FX, while the seller buys CME FX futures and buys OTC Spot FX.

Min order quantity = 5 spreads

Spread listing schedule

Spreads vs. front three FX futures expiration months, plus the next nearest quarterly FX futures expiration month.

Currency Pair	USD/ZAR
Spread Minimum Price Increment	0.005
Spread Notional (per leg)	500,000 ZAR

Spot Leg Specifications

Currency Pairing	Value Date	Minimum Price Increment*	Spot Notional Per One Spread**
USD/ZAR	T+2	0.00001 (0.1 pip)	500,000 ZAR

Futures Leg Specifications***

Product Code	Contract Size	Futures Quotation	Tick
6Z	500,000 ZAR	USD per ZAR	0.000025 (12.50 USD)

* The minimum price increment ("MPI") of a spot FX transaction is separate and distinct from and is not necessarily a reflection of the MPI of a spot FX basis trade, which the Exchange shall determine.

** The spot notional per one spread for the USD/CAD, USD/CHF, USD/JPY, USD/MXN and USD/ZAR currency pairings shall be defined in terms of the quote, or term, currency of each pairing rather than the base currency since the CME pricing and notional convention for related CME FX futures contracts is inverted from the over-the-counter ("OTC") convention.

*** Full product specifications for existing CME FX futures contracts are available on www.cmegroup.com/fx and in CME's Rulebook.

Micros and Minis

FX FUTURES CONTRACTS

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• MICRO CAD/USD	103
• MICRO EUR/USD	104
• MINI EUR/USD	105
• MICRO GBP/USD	106
• MICRO INR/USD	107
• MINI JPY/USD	108
• MICRO USD/CAD	109
• MICRO USD/CHF	110
• MICRO USD/CNH	111
• MICRO USD/JPY	112

Micro

FX FUTURES CONTRACTS

MICRO AUD/USD FUTURES

Contract size

10,000 Australian dollars

Settlement

Physical Delivery

Position accountability

60,000 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 the U.S. dollar per Australian dollar price is 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).

Micro

FX FUTURES CONTRACTS

MICRO CAD/USD FUTURES

Contract size

10,000 Canadian dollars

Settlement

Physical delivery

Position accountability

60,000 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 the U.S. dollar per Canadian dollar price is 0.9524, then contract = \$9,524
(=10,000 CAD x \$0.9524/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 first business day immediately preceding the third Wednesday of the contract month (usually Tuesday).

Micro

FX FUTURES CONTRACTS

MICRO EUR/USD FUTURES

Contract size

12,500 euros

Settlement

Physical delivery

Position accountability

100,000 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 the U.S. dollar per Euro price is 1.3000, then contract = \$16,250
(= €12,500 × \$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).

Mini

FX FUTURES CONTRACTS

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)

\$0.00010 per euro increments (\$6.25/contract)

\$0.00005 per euro increments (\$3.125/contract) for Euro/U.S. dollar futures
intra-currency spreads

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).

Micro

FX FUTURES CONTRACTS

MICRO GBP/USD FUTURES

Contract size

6,250 British pounds

Settlement

Physical delivery

Position accountability

100,000 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 the U.S. dollar per British pound price is 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).

Micro

FX FUTURES CONTRACTS

MICRO INR/USD FUTURES

Contract size

1,000,000 Indian rupees

Settlement

Cash-settled

Position accountability

Position accountability trigger levels:
30,000 Micro contracts; position limit:
100,000 Micro contracts**

Ticker symbol

CME Globex Electronic Markets: MIR

CME ClearPort: MIR

Minimum price fluctuation (tick)

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

Contract value

If the U.S. dollar per Indian rupee price is 1.8234 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.*

Mini

FX FUTURES CONTRACTS

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)

\$0.000001 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).

Micro

FX FUTURES CONTRACTS

MICRO CHF/USD FUTURES

Contract size

12,500 Swiss francs

Settlement

Physical delivery

Position accountability

100,000 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 the U.S. dollar per Swiss Franc price is 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).

Micro

FX FUTURES CONTRACTS

MICRO USD/CAD FUTURES

Contract size

10,000 U.S. dollars

Settlement

Physical delivery

Position accountability

60,000 Micro contracts

Ticker symbol

CME Globex electronic markets: M6C

CME ClearPort: M6C

Minimum price fluctuation (tick)

0.0001 CAD/USD (= 1 CAD)

Contract value

If the Canadian dollar per U.S. dollar price is 1.2683,
then contract = 12,683 CAD (=10,000 USD x 1.2683 CAD/USD)

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 first business day immediately preceding the third Wednesday of the contract month (usually Monday).

Micro

FX FUTURES CONTRACTS

MICRO USD/CHF FUTURES

Contract size

10,000 U.S. dollars

Settlement

Physical delivery

Position accountability

100,000 Micro contracts

Ticker symbol

CME Globex electronic markets: M6S

CME ClearPort: M6S

Minimum price fluctuation (tick)

0.0001 CHF/USD (= 1 CHF)

Contract value

If the Swiss Franc per U.S. dollar price is 1.2000, then contract = 12,000 CHF
(=10,000 USD x 1.2000 CHF/USD)

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).

Micro

FX FUTURES CONTRACTS

MICRO USD/CNH FUTURES

Contract size

10,000 U.S. dollars

Settlement

Cash-settled

Position limits:

10,000 in all months combined 5,000 for spot month on week prior to termination.*

Ticker symbol

CME Globex electronic markets: MNH

CME ClearPort: MNH

Minimum price fluctuation (tick)

0.0001 CNH/USD (= 1 CNH)

Contract value

If the Chinese renminbi per U.S. dollar price is 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 Limits: Size of position may not exceed the indicated number of contracts, i.e., a finite limit

Micro

FX FUTURES CONTRACTS

MICRO USD/JPY FUTURES

Contract size

10,000 U.S. dollars

Settlement

Physical delivery

Position limits:

100,000 Micro contracts

Ticker symbol

CME Globex electronic markets: M6J

CME ClearPort: M6J

Minimum price fluctuation (tick)

0.01 JPY/USD (= 100 JPY)

Contract value

If the Japanese yen per U.S. dollar price is 93.00,
then contract = 930,000 JPY (=10,000 USD x 93.00 JPY/USD)

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).

2023 Holiday Calendar

2023 Economic Release Calendar

A month-by-month guide to 2023 contract expiration and delivery dates, economic releases, and CME Group holidays can be found at:

cmegroup.com/education/econ_calendar

Please note: 2023 dates are subject to change.

2023 Options Expiration Calendar

All the dates and codes you need, available as they roll on and roll off:

cmegroup.com/tools-information/quikstrike/options-calendar-fx.html

2023 holiday trading hours

CME Globex*

New Year's

Monday, Jan 2

New Year's Day Observed – Globex closed

Monday, Jan 2

1700 CT / 1800 ET / 2300 UTC – Regular open for trade date Tuesday, Jan 3

Martin Luther King Jr. Day

Sunday, Jan 15

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Tuesday, Jan 17

Monday, Jan 16

1700 CT / 1800 ET / 2200 UTC – Regular close and open for trade date Tuesday, Jan 17

Presidents' Day

Sunday, Feb 19

1700 CT / 1800 ET / 2300 UTC – Regular open for trade date Tuesday, Feb 21

Monday, Feb 20

1700 CT / 1800 ET / 2300 UTC – Regular close and open for trade date Tuesday, Feb 21

Good Friday

Friday, April 7 – Early close

Sunday, April 9

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Monday, April 10

Memorial Day

Sunday, May 28

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Tuesday, May 30

Monday, May 29

1700 CT / 1800 ET / 2200 UTC – Regular close and open for trade date Tuesday, May 30

Juneteenth

Sunday, Jun 18

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Tuesday, Jun 20

Monday, Jun 19

1700 CT / 1800 ET / 2200 UTC – Regular close and open for trade date Tuesday, Jun 20

Independence Day

Monday, July 3

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Wednesday, July 5

Tuesday, July 4

1700 CT / 1800 ET / 2200 UTC – Regular close and open for trade date Wednesday, July 5

Labor Day

Sunday, Sep 3

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Tuesday, Sep 5

Monday, Sep 4

1700 CT / 1800 ET / 2200 UTC – Regular close and open for trade date Tuesday, Sep 5

Thanksgiving

Thursday, Nov 23

1700 CT / 1800 ET / 2300 UTC – Regular open for trade date Friday, Nov 24

Friday, Nov 24

1215 CT / 1315 ET / 1815 UTC – Early close

Christmas

Monday, Dec 25

Christmas Day Observed – Globex closed

Monday, Dec 25

1700 CT / 1800 ET / 2300 UTC – Regular open for trade date Tuesday, Dec 26

New Year's (2024)

Monday, Jan 1

New Year's Day Observed – Globex closed

Monday, Jan 1

1700 CT / 1800 ET / 2300 UTC – Regular open for trade date Tuesday, Jan 2

* Note: This schedule is subject to change. Trading hours are usually finalized approximately two weeks prior to the holiday.

CME Group ClearPort holiday schedule for 2023*

All times are reflected in Central Time

HOLIDAY	DATE	DATE ON WHICH CME CLEARPORT DOES NOT OPEN	DATE AND TIME CME CLEARPORT OPENS
Martin Luther King Jr. Day	Monday, Jan 16	–	Unaffected and will run on a normal schedule for the next day's trade date
Presidents' Day	Monday, Feb 20	–	Unaffected and will run on a normal schedule for the next day's trade date
Good Friday	Friday, Apr 7	–	Unaffected and will run on a normal schedule for the next day's trade date
Memorial Day	Monday, May 29	–	Unaffected and will run on a normal schedule for the next day's trade date
Juneteenth	Monday, Jun 19	–	Unaffected and will run on a normal schedule for the next day's trade date
Independence Day	Tuesday, Jul 4	–	Unaffected and will run on a normal schedule for the next day's trade date
Labor Day	Monday, Sep 4	–	Unaffected and will run on a normal schedule for the next day's trade date
Columbus Day	Monday, Oct 9	–	Unaffected and will run on a normal schedule for the next day's trade date
Veterans Day (observed)	Friday, Nov 10	–	Unaffected and will run on a normal schedule for the next day's trade date
Thanksgiving Day	Thursday, Nov 23	–	Unaffected and will run on a normal schedule for the next day's trade date
Christmas Day	Monday, Dec 25	Monday, Dec 25, 2023	Monday, December 25 at 5:00 p.m. CT for the next day's trade date
New Year's Day 2024	Monday, Jan 1	Monday, Jan 1, 2024	Monday, January 1, 2024 at 5:00 p.m. CT for the next day's trade date

* Holiday schedules are subject to input from the New York Stock Exchange (NYSE) and the Securities Industry and Financial Markets Association (SIFMA). CME Globex® holiday hours can be viewed at cmegroup.com/holidaycalendar

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FX Market Profile Tool

<https://www.cmegroup.com/trading/fx/cme-fx-market-profile-tool.html>

FX Swap Rate Monitor Tool

<https://www.cmegroup.com/trading/fx/cme-fx-swap-rate-monitor.html>

FX Options Vol Converter Tool

<https://www.cmegroup.com/trading/fx/cme-fx-options-vol-converter.html>

FX Roll Analyzer Tool

<https://www.cmegroup.com/trading/paceoftheroll/user-guide.html>

Commitment of Traders Tool

<https://www.cmegroup.com/tools-information/quickstrike/commitment-of-traders-fx.html>

Open Interest Profile Tool

<https://www.cmegroup.com/tools-information/quickstrike/options-open-interest-profile-fx.html>

QuickStrike Options Pricing and Analysis Tools

<https://www.cmegroup.com/tools-information/quickstrike.html>

Commodity Codes

Quote Vendor Symbols Listing

<https://www.cmegroup.com/tools-information/vendorSymbol.html>

FX Options Trading Codes

<https://www.cmegroup.com/trading/fx/options-trading-codes.html>

Fixing Prices for Options Expiration

<https://www.cmegroup.com/trading/fixing-price.html?tabs=21#fx>

CME Group Volatility Indexes (CVOL)

<https://www.cmegroup.com/market-data/cme-group-benchmark-administration/cme-group-volatility-indexes.html>

Margins

<https://www.cmegroup.com/clearing/margins/outright-vol-scans.html#sortField=exchange&sortAsc=true&pageNumber=1>

Settlements

<https://www.cmegroup.com/market-data/settlements.html>

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