

# NEW FOR 2018: INTRODUCING **FX LINK**

OUR NEW SPOT FX BASIS SPREAD ON CME GLOBEX



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# FX 2018 Product Guide

 CME Group

As the world's leading and most diverse derivatives marketplace, CME Group ([cmegroup.com](https://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 >

**\$100BN**

Each day

**55 FUTURES**

Monthly and Quarterly\*

**24 OPTIONS**

Wednesday and Friday\*

**150+**

Countries connecting

## CLEAR >

**12**

NDFs

**26**

CSFs

**7**

CSOs

## REPORT >

A choice of trade reporting solutions and STP for certainty and compliance



## EFFICIENTLY >

- Increased capital efficiencies
- Reduced execution costs
- Enhanced trading opportunities
- Committed to simplifying how you do business

## NEW IN Q1 2018

**CME FX Link**, our new spot FX basis spread on CME Globex. With one spread, enjoy a seamless connection between our FX futures and OTC FX markets so you can easily access the efficiencies of futures and better manage your FX exposures.

\*Available on selected currency pairs

# CME CLEARPORT

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CME ClearPort is a comprehensive set of flexible clearing services for the global OTC market that clears transactions across from 2,000 listed contracts over multiple asset classes. Clearing more than 500,000 contracts daily, CME ClearPort also brings together more than 60,000 registered users around the world including commercial, banking and hedge funds firms to FCMs and clearing firms.

For more information, including a video overview and demo on how to get started with CME ClearPort, please visit [cmegroup.com/clearport](https://cmegroup.com/clearport)

**CME Account Manager for Trading Firms** – Monitoring CME ClearPort RAV Limits and Add/Remove Brokers

CME ClearPort Account Manager enables trader administrators to monitor CME ClearPort accounts and credit details.

Account Manager will allow trader administrators to:

- Monitor Limits and Usage
- Add or Remove CME ClearPort Broker firms
- Search and View CME ClearPort Accounts

## **CME STP – Receiving a real-time trade flow**

Experience the efficiency of our enhanced straight-through processing solution. With CME STP, you have real-time trade flow from the CME to your risk system. STP provides:

- Availability in both FIXML and FIX formats across CME Group trading venues at no cost
- Ability to receive and see your broker bilateral trades over the same feed
- Reduced dependency on end-of-day trade reconciliation and T+1 error correction with clearing members and brokers
- Support for most CME Group and partner exchanges, and trading on CME Globex, CME Clearing and open outcry

For more information contact [STP@cmegroup.com](mailto:STP@cmegroup.com) or visit [cmegroup.com/stp](https://cmegroup.com/stp)

# WELCOME TO THE 2018 FX PRODUCT GUIDE

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

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# CME FX FUTURES AND OPTIONS: CONTRACT SPECIFICATIONS

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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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# TRADING HOURS

## CME GLOBEX

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### 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):

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.

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# TRADING HOURS

## OPEN OUTCRY

Chicago (Central Time):	Monday through Friday	7:20 a.m. – 2:00 p.m.
London (GMT):	Monday through Friday	1:20 p.m. – 8:00 p.m.
Singapore (UTC/GMT+8):	Monday through Friday	9:20 p.m. – 4:00 a.m.
Tokyo (UTC/GMT+9):	Monday through Friday	10:20 p.m. – 5:00 a.m.

## CME CLEARPORT

Chicago (Central Time):	Sunday through Friday	5:00 p.m. – 4:15 p.m. with a 45-minute break each day beginning at 4:15 p.m.
London (GMT):	Sunday through Friday	11:00 p.m. – 10:15 p.m. the following day with a 45-minute break each day beginning at 10:15 p.m.
Singapore (UTC/GMT+8):	Monday through Saturday	7:00 a.m. – 6:15 a.m. the following day with a 45-minute break each day beginning at 6:15 a.m.
Tokyo (UTC/GMT+9):	Monday through Saturday	8:00 a.m. – 7:15 a.m. the following day with a 45-minute break each day beginning at 7:15 a.m.

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

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### 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)

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

#### Contract Month Listings

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).

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### AUD/USD OPTIONS

#### Ticker Symbol

**Quarterly and serial options:** 2PM FIX options: ADU; 9AM FIX options: Open Outcry: XA; Globex: XAD; Volatility Quoted: VXA; **Friday options:** 2PM FIX options: 1AD-5AD; 9AM FIX options: Open Outcry: AD1-AD5; Globex: XA1-XA5; Volatility Quoted: VAA-VAE; **Wednesday Options:** 2PM FIX options: WA1-WA5; Volatility Quoted: VA1-VA5

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 250

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Friday options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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)

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

#### 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).

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### CAD/USD OPTIONS

#### Ticker Symbol

**Quarterly and serial options:** 2PM FIX options: CAU; 9AM FIX options: Open Outcry: YD; Globex: XD; Volatility Quoted: VXC; **Friday options:** 2PM FIX options: 1CD-5CD; 9AM FIX options: Open Outcry: 1D-5D; Globex: XD1-XD5; Volatility Quoted: VCA-VCE; **Wednesday Options:** 2PM FIX options: WD1-WD5; Volatility Quoted: VC1-VC5

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 250

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Friday options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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)

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

#### Contract Month Listings

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).

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### CHF/USD OPTIONS

#### Ticker Symbol

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

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 250

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Weekly options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.



# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### EUR/USD FUTURES

#### Contract Size

125,000 euros

#### Settlement

Physical delivery

#### Position Accountability

10,000 contracts

#### Ticker Symbol

CME Globex Electronic Markets: 6E

CME ClearPort: EC

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold (Quarterly):** 150

**Block Minimum Threshold (Monthly):** 20

#### 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).

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### EUR/USD OPTIONS

#### Ticker Symbol

**Quarterly and serial options:** 2PM FIX options: EUU; 9AM FIX options: Open Outcry: YT; Globex: XT; Volatility Quoted: VXT; **Friday options:** 2PM FIX options: 1EU-5EU; 9AM FIX; options: Open Outcry: 1T-5T; Globex: 1Q-5Q; Volatility Quoted: VTA-VTE; **Wednesday Options:** 2PM FIX options: WE1-WE5; Volatility Quoted: VE1-VE5

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 250

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Friday options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### GBP/USD FUTURES

#### Contract Size

62,500 British pounds

#### Settlement

Physical delivery

#### Position Accountability

10,000 contracts

#### Ticker Symbol

CME Globex Electronic Markets: 6B

CME ClearPort: BP

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold (Quarterly):** 100

**Block Minimum Threshold (Monthly):** 20

#### 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).

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### GBP/USD OPTIONS

#### Ticker Symbol

**Quarterly and serial options:** 2PM FIX options: GBU; 9AM FIX options: Open Outcry: YB; Globex: XB; Volatility Quoted: VXB; **Friday options:** 2PM FIX options: 1BP-5BP; 9AM FIX options: Open Outcry: 1P-5P; Globex: XB1-XB5; Volatility Quoted: VBA-VBE; **Wednesday Options:** 2PM FIX options: WG1-WG5; Volatility Quoted: VG1-VG5

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

\$.0001 per British pound = \$6.25/contract.

#### Block Minimum Threshold: 250

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Friday options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### JPY/USD FUTURES

#### Contract Size

12,500,000 Japanese yen

#### Settlement

Physical delivery

#### Position Accountability

10,000 contracts

#### Ticker Symbol

CME Globex Electronic Markets: 6J

CME ClearPort: J1

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold (Quarterly):** 150

**Block Minimum Threshold (Monthly):** 20

#### 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).

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### JPY/USD OPTIONS

#### Ticker Symbol

**Quarterly and serial options:** 2PM FIX options: JPU; 9AM FIX options: Open Outcry: YJ; Globex: XJ; Volatility Quoted: VXJ; **Friday options:** 2PM FIX options: 1JY-5JY; 9AM FIX options: Open Outcry: 1Y-5Y; Globex: 1O-5O; Volatility Quoted: VJA-VJE; **Wednesday Options:** 2PM FIX options: WJ1-WJ5; Volatility Quoted: VJ1-VJ5

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

\$0.000001 per Japanese yen = \$12.50/contract; also, trades may occur at \$0.0000005 (\$6.25), \$0.0000015 (\$18.75), \$0.0000025 (\$31.25), \$0.0000035 (\$43.75) and \$0.0000045 (\$56.25), which are less than five ticks of premium.

**Block Minimum Threshold:** 250

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Friday options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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



# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### NZD/USD OPTIONS

#### Ticker Symbol

**Quarterly and serial options:** Open Outcry: NE; Globex: 6N  
**Weekly options:** 1Z-5Z

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold (Quarterly):** 50

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Weekly options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# MAJORS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# CROSS RATES

## FX FUTURES AND OPTIONS CONTRACTS

---

### CAD/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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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



# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# 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: EAD

CME ClearPort: CA

**Block Minimum Threshold (Quarterly):** 10

**Minimum Price Fluctuation (Tick)**

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

**Contract Month Listings**

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

**Last Trading Day**

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

# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# CROSS RATES

## FX FUTURES AND OPTIONS CONTRACTS

---

### EUR/CHF OPTIONS

#### Ticker Symbol

Quarterly and serial options: RF

Weekly options: 1I-5I

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 50

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Weekly options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# 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)

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

#### Contract Month Listings

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).

# CROSS RATES

## FX FUTURES AND OPTIONS CONTRACTS

---

### EUR/GBP OPTIONS

#### Ticker Symbol

Quarterly and serial options: RP

Weekly options: 1E-5E

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 50

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Weekly options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# 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)**

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

**Contract Month Listings**

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

**Last Trading Day**

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

# CROSS RATES

## FX FUTURES AND OPTIONS CONTRACTS

---

### EUR/JPY OPTIONS

#### Ticker Symbol

Quarterly and serial options: RY

Weekly options: 1H-5H

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 50

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Weekly options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.



# 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)**

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

**Contract Month Listings**

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

**Last Trading Day**

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

# 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)**

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

**Contract Month Listings**

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

**Last Trading Day**

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

# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# 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)

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

#### Contract Month Listings

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

#### Last Trading Day

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

# EMERGING MARKETS

## 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 Limits:**

Position Limits: 30,000 futures-equivalent contracts in a single month; 60,000 futures-equivalent contracts in all months combined\*

#### **Ticker Symbol**

CME Globex Electronic Markets: 6L

CME ClearPort: BR

**Block Minimum Threshold (Quarterly):** 50

#### **Minimum Price Fluctuation (Tick)**

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

#### **Contract Month Listings**

Consecutive contract months out 5 years

#### **Last Trading Day**

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

---

### BRL/USD OPTIONS

#### Ticker Symbol

Monthly options: BR

Weekly options: 1R-5R

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**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 Accountability/Position Limits:

Position Limit: 10,000 contracts in all months combined

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

#### Ticker Symbol

CME Globex Electronic Markets: CHP

CME ClearPort: CHP

**Block Minimum Threshold (Quarterly): 10**

#### Minimum Price Fluctuation (Tick)

Trading can occur in .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 (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

---

### CNY/EUR OPTIONS

#### Ticker Symbol

**Monthly options:** RME

**Weekly options:** RE1-RE5

#### Minimum Price Fluctuation (Tick)

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

#### Contract Listings

**Monthly options:** Twelve consecutive contract months.

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

**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.

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

---

### 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 (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

---

### CNY/USD OPTIONS

#### Ticker Symbol

Monthly options: RMB

Weekly options: RB1-RB5

#### Minimum Price Fluctuation (Tick)

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

**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 (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

---

### CZK/USD OPTIONS

#### Ticker Symbol

Quarterly and serial options: CKO

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 20

#### Contract Listings

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

#### Expiration/Last Trading Day

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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 (Quarterly): 10**

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### CZK/EUR OPTIONS

#### Ticker Symbol

Quarterly and serial options: ECZ

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold (Quarterly):** 20

#### Contract Listings

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

#### Expiration/Last Trading Day

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



# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### EUR/TRY FUTURES

#### Contract Size

125,000 euros

#### Settlement

Physical delivery

#### Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;  
Position Limit: 2,000 contracts for Spot month\*\*

#### Ticker Symbol

TRE

#### Block Minimum Threshold (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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 (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### HUF/USD OPTIONS

#### Ticker Symbol

Quarterly and serial options: HFO

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 20

#### Contract Listings

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

#### Expiration/Last Trading Day

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

# 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 (Quarterly): 10**

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### HUF/EUR OPTIONS

#### Ticker Symbol

Quarterly and serial options: EHU

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 20

#### Contract Listings

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

#### Expiration/Last Trading Day

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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 (Quarterly): 10**

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### ILS/USD OPTIONS

#### Ticker Symbol

Quarterly and serial options: ILS

Weekly options: IS1-IS5

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 20

#### Contract Listings

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Thursday immediately preceding the third Wednesday of the contract month. **Weekly options:** Close of trading is on the four nearest Thursdays that are not also terminations for quarterly and serial options.

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### 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 (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

\$0.01 cents per 100 Indian rupee increments (\$5.00 per contract). Also trades can occur in \$0.005 cents per 100 Indian rupee increments (\$2.50 per contract) for INR/USD futures intra-currency spreads executed electronically.

#### Contract Month Listings

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

#### Last Trading Day

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

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



# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### KRW/USD FUTURES

#### Contract Size

125,000,000 Korean won

#### Settlement

Cash-settled

#### Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;  
Position Limit: 2,000 contracts for Spot month\*\*

#### Ticker Symbol

CME Globex Electronic Markets: KRW

CME ClearPort: KRW

#### Minimum Price Fluctuation (Tick)

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

#### Block Minimum Threshold (Quarterly): 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

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### KRW/USD OPTIONS

#### **Ticker Symbol**

Monthly options: KRW

Weekly options: KR1-KR5

#### **Minimum Price Fluctuation (Tick)**

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

#### **Contract Listings**

Monthly options: Twelve consecutive contract months.

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

#### **Expiration/Last Trading Day**

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

**Block Minimum Threshold:** 20

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### MXN/USD FUTURES

#### Contract Size

500,000 Mexican pesos

#### Settlement

Physical delivery

#### Position Accountability/Position Limits:

Position Accountability Trigger Level: 6,000 contracts;  
Position Limit: 45,000 contracts for Spot month\*\*

#### Ticker Symbol

CME Globex Electronic Markets: 6M

CME ClearPort: MP

#### Minimum Price Fluctuation (Tick)

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

#### Block Minimum Threshold (Quarterly): 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).

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### MXN/USD OPTIONS

#### Ticker Symbol

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

**Weekly options:** 1M-5M

#### Pricing Conventions and Calculating Cash Premiums

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

**Block Minimum Threshold:** 50

#### Minimum Price Fluctuation (Tick)

\$.00001 per Mexican peso = \$5.00/contract

#### Contract Listings

**Monthly options:** Twelve consecutive contract months.

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

#### Expiration/Last Trading Day

**Quarterly and serial options:** Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. **Weekly options:** Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options.

# 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 (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### PLN/USD OPTIONS

#### Ticker Symbol

Quarterly and serial options: PLZ

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold:** 20

#### Contract Listings

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

#### Expiration/Last Trading Day

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

# 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 (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

Trading can occur in .00002 euros per Polish zloty increments (10 euros). Also, trades can occur in .00001 euros per Polish zloty increments (5 euros) for PLN/EUR futures intra-currency spreads executed on the trading floor and electronically.

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### PLN/EUR OPTIONS

#### **Ticker Symbol**

**Quarterly and serial options:** EPL

#### **Minimum Price Fluctuation (Tick)**

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

**Block Minimum Threshold:** 20

#### **Contract Listings**

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

#### **Expiration/Last Trading Day**

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



# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### RUB/USD FUTURES

#### Contract Size

2,500,000 Russian rubles

#### Settlement

Cash-settled

#### Position Limits:

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

#### Ticker Symbol

CME Globex Electronic Markets: 6R

CME ClearPort: RU

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold (Quarterly): 50**

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### RUB/USD OPTIONS

#### Ticker Symbol

Quarterly and serial options:

Open Outcry: RU; Globex: 6R

Weekly options:

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

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

\$0.000005 per Russian ruble = \$12.50/contract.

#### Contract Listings

Monthly options: Twelve consecutive contract months.

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

Block Minimum Threshold: 50

#### 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

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### USD/CLP FUTURES

#### Contract Size

100,000 U.S. dollars

#### Settlement

Cash Settled

#### Position Accountability/Position Limits:

Position Limit: 10,000 contracts in all months combined

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

#### Ticker Symbol

CHL

#### Minimum Price Fluctuation (Tick)

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

**Block Minimum Threshold (Quarterly): 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

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### USD/CNH FUTURES

#### Contract Size

100,000 U.S. dollars

#### Settlement

Physical delivery

#### Position Accountability/Position Limits:

Position Accountability Trigger Levels: 10,000 contracts; Position Limit: 5,000 contracts for Spot month\*\*

#### Ticker Symbol

CME Globex Electronic Markets: CNH

CME ClearPort: CNH

**Block Minimum Threshold (Quarterly): 10**

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### USD/TRY FUTURES

#### Contract Size

200,000 U.S. dollars

#### Settlement

Physical delivery

#### Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 futures-equivalent contracts; Position Limit: 2,000 futures-equivalent contracts for Spot month\*\*

#### Ticker Symbol

TRY

#### Block Minimum Threshold (Quarterly): 10

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### USD/ZAR FUTURES

#### Contract Size

100,000 U.S. dollars

#### Settlement

Physical delivery

#### Position Accountability/Position Limits:

Position Accountability Trigger Levels: 6,000 contracts;  
Position Limit: 20,000 contracts for Spot month\*\*

#### Ticker Symbol

ZAR

#### Minimum Price Fluctuation (Tick)

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

#### Block Minimum Threshold (Quarterly): 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

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### 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 (Quarterly):** 50

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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

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

# EMERGING MARKETS

## FX FUTURES AND OPTIONS CONTRACTS

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### ZAR/USD OPTIONS

#### Ticker Symbol

Monthly options: RA

Weekly options: 1N-5N

#### Pricing Conventions and Calculating Cash Premiums

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

#### Minimum Price Fluctuation (Tick)

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

**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 on the second Friday immediately preceding the third Wednesday of the contract month.

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



# E-MICROS & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

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# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

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### E-MICRO AUD/USD FUTURES

#### Contract Size

10,000 Australian dollars

#### Settlement

Physical Delivery

#### Position Accountability

60,000 E-micro contracts

#### Ticker Symbol

CME Globex Electronic Markets: M6A

CME ClearPort: M6A

Minimum Price Fluctuation (Tick)

0.0001 USD/AUD (= US\$1.00)

#### Contract Value

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

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

#### Contract Month Listings

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

#### Last Trading Day

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

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### E-MICRO CAD/USD FUTURES

#### Contract Size

100,000 Canadian dollars

#### Settlement

Physical delivery

#### Position Accountability

6,000 E-micro contracts

#### Ticker Symbol

CME Globex Electronic Markets: MCD

CME ClearPort: MCD

#### Minimum Price Fluctuation (Tick)

0.0001 USD/CAD (= US\$1.00)

#### Contract Value

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

#### Contract Month Listings

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

#### Last Trading Day

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

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### **E-MINI EUR/USD** **FUTURES**

#### **Contract Size**

62,500 euros

#### **Settlement**

Physical delivery

#### **Position Accountability**

20,000 contracts

#### **Ticker Symbol**

CME Globex Electronic Markets: E7

CME ClearPort: E7

#### **Minimum Price Fluctuation (Tick)**

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

#### **Contract Month Listings**

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

#### **Last Trading Day**

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

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### E-MICRO EUR/USD FUTURES

**Contract Size**

12,500 euros

**Settlement**

Physical delivery

**Position Accountability**

100,000 E-micro contracts

**Ticker Symbol**

CME Globex Electronic Markets: M6E

CME ClearPort: M6E

**Minimum Price Fluctuation (Tick)**

0.0001 USD/EUR (= US\$1.25)

**Contract Value**

If USD/EUR = 1.3000, then contract = \$16,250  
(= €12,500 x \$1.3000/€)

**Contract Month Listings**

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

**Last Trading Day**

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

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### **E-MICRO GBP/USD** **FUTURES**

#### **Contract Size**

6,250 British pounds

#### **Settlement**

Physical delivery

#### **Position Accountability**

100,000 E-micro contracts

#### **Ticker Symbol**

[CME Globex Electronic Markets](#): M6B

[CME ClearPort](#): M6B

#### **Minimum Price Fluctuation (Tick)**

0.0001 USD/GBP (= US\$0.625)

#### **Contract Value**

If USD/GBP = 1.5000, then contract = \$9,375  
(= £6,250 x \$1.5000/£)

#### **Contract Month Listings**

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

#### **Last Trading Day**

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

---

### E-MICRO INR/USD FUTURES

#### Contract Size

1,000,000 Indian rupees

#### Settlement

Cash-settled

#### Position Accountability

Position Accountability Trigger Levels:

30,000 E-micro contracts;

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

#### Ticker Symbol

CME Globex Electronic Markets: MIR

CME ClearPort: MIR

#### Minimum Price Fluctuation (Tick)

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

#### Contract Value

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

#### Contract Month Listings

Twelve consecutive contract months

#### Last Trading Day

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

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

---

### E-MINI JPY/USD FUTURES

#### Contract Size

6,250,000 Japanese yen

#### Settlement

Physical delivery

#### Position Accountability

20,000 contracts

#### Ticker Symbol

CME Globex Electronic Markets: J7

CME ClearPort: J7

#### Minimum Price Fluctuation (Tick)

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

#### Contract Month Listings

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

#### Last Trading Day

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



# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

---

### E-MICRO JPY/USD FUTURES

#### Contract Size

1,250,000 Japanese yen

#### Settlement

Physical delivery

#### Position Accountability

100,000 E-micro contracts

#### Ticker Symbol

CME Globex Electronic Markets: MJY

CME ClearPort: MJY

#### Minimum Price Fluctuation (Tick)

0.000001 USD/JPY (= US\$1.25)

#### Contract Value

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

#### Contract Month Listings

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

#### Last Trading Day

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

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### **E-MICRO CHF/USD** **FUTURES**

#### **Contract Size**

12,500 Swiss francs

#### **Settlement**

Physical delivery

#### **Position Accountability**

100,000 E-micro contracts

#### **Ticker Symbol**

[CME Globex Electronic Markets](#): MSF

[CME ClearPort](#): MSF

#### **Minimum Price Fluctuation (Tick)**

0.0001 USD/CHF (= US\$1.25)

#### **Contract Value**

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

#### **Contract Month Listings**

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

#### **Last Trading Day**

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

# E-MICRO & E-MINIS

## FX FUTURES AND OPTIONS CONTRACTS

---

### E-MICRO USD/CNH FUTURES

#### Contract Size

10,000 U.S. dollars

#### Settlement

Physical delivery

#### Position Accountability/Position Limits:

Position Accountability Trigger Levels: 100,000 E-micro contracts; Position Limit: 50,000 E-micro contracts\*\*

#### Ticker Symbol

CME Globex Electronic Markets: MNH

CME ClearPort: MNH

#### Minimum Price Fluctuation (Tick)

0.0001 CNH/USD (= 1 RMB)

#### Contract Value

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

#### Contract Month Listings

Twelve consecutive contract months

#### Last Trading Day

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

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

# INDICES

## FX FUTURES AND OPTIONS CONTRACTS

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- CME BLOOMBERG DOLLAR SPOT INDEX

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# INDICES

## FX FUTURES AND OPTIONS CONTRACTS

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### **CME BLOOMBERG DOLLAR SPOT INDEX (BDI) FUTURES**

#### **Contract Size**

\$100 x Bloomberg Dollar Spot Index<sup>SM</sup> (BBDXY),  
e.g., if BBDXY = 1,241.27, then futures contract value =  
\$124,127.00 (= \$100 x 1,241.27)

#### **Settlement**

Financially settled

#### **Position Accountability/Position Limits**

Position Limit: 30,000 contracts in all months  
combined

Position Limit: 15,000 contracts for Spot month\*

#### **Ticker Symbol**

CME Globex Electronic Markets: BDI

**Block Minimum Threshold (Quarterly): 10**

#### **Minimum Price Fluctuation (Tick)**

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

#### **Contract Month Listings**

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

#### **Last Trading Day**

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

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

# 2018 HOLIDAY CALENDAR

## 2018 Economic Release Calendar

A month-by-month guide to 2018 contract expiration and delivery dates, economic releases and CME Group holidays can be found at: [cmegroup.com/education/econ\\_calendar](http://cmegroup.com/education/econ_calendar)

*Please note: 2018 dates are subject to change.*

## 2018 Options Expiration Calendar

All the dates and codes you need, available as they roll on and roll off: [cmegroup.com/trading/fx/fx-weekly-options-expiration-calendar](http://cmegroup.com/trading/fx/fx-weekly-options-expiration-calendar)

# 2018 Holiday Trading Hours – CME Globex\*\*

## NEW YEARS

### Monday, Jan 2

New Years Observed – Globex closed

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

## MARTIN LUTHER KING

### Monday, Jan 15

1200 CT / 1300 ET / 1800 UTC – Trading halt (pre-open)

1700 CT / 1800 ET / 2300 UTC – Products resume trading

1700 CT / 1800 ET / 2300 UTC - Regular open for trade date Tuesday, Jan 16\*

## PRESIDENTS DAY

### Sunday, Feb 18

1700 CT / 1800 ET / 2300 UTC – Regular open for trade date Tuesday, Feb 20\*

### Monday, Feb 19

1200 CT / 1300 ET / 1800 UTC – Trading halt (pre-open)

1700 CT / 1800 ET / 2300 UTC – Products resume trading

## GOOD FRIDAY

### Friday, March 30

CME Globex is closed

### Sunday, April 1

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Monday, April 2

## MEMORIAL DAY

### Sunday, May 27

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Tuesday, May 29\*

### Monday, May 28

1200 CT / 1300 ET / 1700 UTC – Trading halt (pre-open)

1700 CT / 1800 ET / 2200 UTC – Products resume trading

## INDEPENDENCE DAY

### Tuesday, July 3

1700 CT / 1800 ET / 2300 UTC – Regular open for trade date Thursday, July 5

### Wednesday, July 4

1200 CT / 1300 ET / 1800 UTC – Trading halt (pre-open)

1700 CT / 1800 ET / 2300 UTC – Products resume trading

## LABOR DAY

### Sunday, Sep 2

1700 CT / 1800 ET / 2200 UTC – Regular open for trade date Tuesday, Sep 4\*

### Monday, Sep 3

1200 CT / 1300 ET / 1700 UTC – Trading halt (pre-open)

1700 CT / 1800 ET / 2200 UTC – Products resume trading

## THANKSGIVING

### Thursday, Nov 22

1200 CT / 1300 ET / 1800 UTC – Trading halt (pre-open)

1700 CT / 1800 ET / 2300 UTC – Products resume trading

### Friday, Nov 23

1245 CT / 1345 ET / 1845 UTC – Early close

## CHRISTMAS

### Tuesday, Dec 25

Christmas Day Observed – Globex closed

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

## NEW YEARS (2019)

### Tuesday, Jan 1

New Years Day – Globex closed

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

\* Holiday schedules are subject to input from the New York Stock Exchange (NYSE) and the Securities Industry and Financial Markets Association (SIFMA).

\*\* 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 2018\*

All times are Eastern Standard Time

Holiday	Date on which CME Clearport Does Not Open	Date and Time CME ClearPort Opens
<b>Dr. Martin Luther King Jr. Day</b> Monday, Jan 15		Unaffected and will run on a normal schedule for the next day's trade date
<b>Presidents' Day</b> Monday, Feb 19		Unaffected and will run on a normal schedule for the next day's trade date
<b>Good Friday</b> Friday, March 30	Friday, March 30, 2018	Sunday, April 1, 2018 at 18:00 ET for the next day's trade date
<b>Memorial Day</b> Monday, May 28		Monday, May 29, 2018 at 18:00 ET for the next day's trade date
<b>Independence Day</b> Wednesday, Jul 4		Unaffected and will run on a normal schedule for the next day's trade date
<b>Labor Day</b> Monday, Sep 3		Unaffected and will run on a normal schedule for the next day's trade date
<b>Columbus Day</b> Monday, Oct 8		Unaffected and will run on a normal schedule for the next day's trade date
<b>Veterans Day (Observed)</b> Monday, Nov 12		Unaffected and will run on a normal schedule for the next day's trade date
<b>Thanksgiving Day</b> Thursday, Nov 22	*Friday November 23, 2018 Early Close 13:45 ET*	Unaffected and will run on a normal schedule for the next day's trade date
<b>Christmas Day</b> Tuesday, Dec 25	Tuesday, Dec 25, 2018	Tuesday, December 25, 2018 at 18:00 ET for the next day's trade date
<b>New Year's Day 2019</b> Tuesday, Jan 1	Tuesday, Jan 1, 2019	Tuesday, January 1, 2019 at 18:00 ET 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](http://cmegroup.com/holidaycalendar)



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For more on our CME FX offering, visit [cmegroup.com/fx](https://cmegroup.com/fx)

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