

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 21-113

**Organization:** Chicago Mercantile Exchange Inc. ("CME")

**Filing as a:**     **DCM**     **SEF**     **DCO**     **SDR**

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 03/01/21    **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of February 22, 2021

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules and Rule Amendments**

- |                          |                                     |            |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification                       | § 40.6(a)  |
| <input type="checkbox"/> | Approval                            | § 40.5(a)  |
| <input type="checkbox"/> | Notification                        | § 40.6(d)  |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change         | § 40.10(h) |

**Rule Numbers:**

**New Product**

**Please note only ONE product per Submission.**

- |                          |                                       |            |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification                         | § 40.2(a)  |
| <input type="checkbox"/> | Certification Security Futures        | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class              | § 40.2(d)  |
| <input type="checkbox"/> | Approval                              | § 40.3(a)  |
| <input type="checkbox"/> | Approval Security Futures             | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission                       | § 39.5     |

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- |                                     |   |                      |
|-------------------------------------|---|----------------------|
| <input type="checkbox"/>            | Certification   | § 40.6(a)            |
| <input type="checkbox"/>            | Certification Made Available to Trade Determination     | § 40.6(a)            |
| <input type="checkbox"/>            | Certification Security Futures                          | § 41.24(a)           |
| <input type="checkbox"/>            | Delisting (No Open Interest)                            | § 40.6(a)            |
| <input type="checkbox"/>            | Approval  | § 40.5(a)            |
| <input type="checkbox"/>            | Approval Made Available to Trade Determination          | § 40.5(a)            |
| <input type="checkbox"/>            | Approval Security Futures                               | § 41.24(c)           |
| <input type="checkbox"/>            | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/>            | “Non-Material Agricultural Rule Change”                 | § 40.4(b)(5)         |
| <input checked="" type="checkbox"/> | Notification  | § 40.6(d)            |

**Official Name(s) of Product(s) Affected:** See filing.

**Rule Numbers:** See filing.



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

March 1, 2021

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**Re: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.  
CME Submission No. 21-113**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions effective during the week of February 22, 2021.

Effective Sunday, February 21, 2021 for trade date Monday, February 22, 2021, the Exchange amended the strike price and listing schedule for certain Options on Great British Pound/U.S. Dollar (GBP/USD) Futures contracts. The marketplace was alerted of the changes via Special Executive Report (“SER”) #8625R, which is attached hereto as Exhibit A.

Also effective Sunday, February 21, 2021 for trade date Monday, February 22, 2021, the Exchange amended the Price Increments rule of certain Foreign Exchange futures contracts to reduce the minimum price increment for privately-negotiated trades (blocks and EFPs) submitted for clearing via CME ClearPort. The marketplace was alerted of the change via Special Executive Report (“SER”) #8711, which is attached hereto as Exhibit B.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER #8625R  
Exhibit B – SER #8711



**Exhibit A**

**Special Executive Report**

**DATE:** January 25, 2021  
**SER#:** 8652R  
**SUBJECT:** Amendments to the Strike Price and Listing Schedule for Certain Options on Great British Pound/U.S. Dollar (GBP/USD) Futures Contracts

(SER 8652R supersedes SER 8652 dated December 4, 2020 to advise of a revised effective date from February 1, 2021 to trade date **Monday, February 22, 2021**. No other changes have been made to the original SER.)

Effective Sunday, February 21, 2021, for trade date Monday, February 22, 2021, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the strike price and listing schedule for certain Options on Great British Pound/U.S. Dollar (GBP/USD) Futures contracts (collectively, the “Option Contracts”) as described below.

Commodity Code	Contract Title	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
GBU	Options on Great British Pound /U.S. Dollar (GBP/USD) Futures (front month Quarterly or Serial)	+/- 10 strikes at 0.0050 interval plus an additional +/- 5 strikes at 0.0100 interval	+/- 8 strikes at 0.0025 interval plus an additional +/-15 strikes at 0.0050 interval
MB1-MB5	Weekly Options on Great British Pound/U.S. Dollar (GBP/USD) Futures (Monday)	+/- 10 strikes at 0.0050 interval plus an additional +/- 5 strikes at 0.0100 interval	+/- 8 strikes at 0.0025 interval plus an additional +/-15 strikes at 0.0050 interval
WG1-WG5	Weekly Options on Great British Pound/U.S. Dollar (GBP/USD) Futures (Wednesday)	+/- 10 strikes at 0.0050 interval plus an additional +/- 5 strikes at 0.0100 interval	+/- 8 strikes at 0.0025 interval plus an additional +/-15 strikes at 0.0050 interval
1BP-5BP	Weekly Options on Great British Pound/U.S. Dollar (GBP/USD) Futures (Friday)	+/- 10 strikes at 0.0050 interval plus an additional +/- 5 strikes at 0.0100 interval	+/- 8 strikes at 0.0025 interval plus an additional +/-15 strikes at 0.0050 interval
VXB	Vol-Quoted Options on Great British Pound/U.S. Dollar (GBP/USD) Futures (front month Quarterly or Serial)	+/- 10 strikes at 0.0050 interval plus an additional +/- 5 strikes at 0.0100 interval	+/- 8 strikes at 0.0025 interval plus an additional +/-15 strikes at 0.0050 interval
VG1-VG5	Weekly Vol-Quoted Options on Great British Pound/U.S. Dollar (GBP/USD) Futures (Wednesday)	+/- 10 strikes at 0.0050 interval plus an additional +/- 5 strikes at 0.0100 interval	+/- 8 strikes at 0.0025 interval plus an additional +/-15 strikes at 0.0050 interval
VBA-VBE	Weekly Vol-Quoted Options on Great British Pound/U.S. Dollar (RBP/USD) Futures (Friday)	+/- 10 strikes at 0.0050 interval plus an additional +/- 5 strikes at 0.0100 interval	+/- 8 strikes at 0.0025 interval plus an additional +/-15 strikes at 0.0050 interval

The Commodity Futures Trading Commission (“CFTC”) will be notified of the aforementioned during the week of March 1, 2021, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Exhibit 1 provides amendments to CME Rulebook Chapter 251A Options on British Pound Sterling/U.S. Dollar (GBP/USD) Futures, in blackline format.

Please direct questions regarding this notice to:

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**Exhibit 1**

**CME Rulebook**

(additions underscored; deletions ~~struck through~~)

**Chapter 251A**

**Options on British Pound Sterling/U.S. Dollar (GBP/USD) Futures**

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**251A01. OPTION CHARACTERISTICS**

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**251A01.K. Exercise Prices and Listing of Exercise Prices**

1. Front Monthly Options in the March Quarterly Cycle ("Quarterly Option") or Front Option Not in the March Quarterly Cycle ("Serial" Option)

At the commencement of trading in a contract month, the Exchange shall list put and call options at the ~~\$0.0050~~ \$0.0025 regular exercise price that is nearest the previous day's settlement price of the underlying futures contract. For options on British pound sterling futures, the Exchange shall list put and call options at the next ~~ten eighth~~ higher and next ~~ten eighth~~ lower regular exercise prices. The Exchange shall also list an additional ~~five fifteen~~ higher and ~~five fifteen~~ lower put and call options at the ~~\$0.0100~~ \$0.0050 regular exercise price.

When a sale, bid, offer, or settlement price in the underlying futures occurs within half a regular ~~\$0.0050~~ \$0.0025 exercise price interval of the ~~ten eighth~~ highest or ~~ten eighth~~ lowest existing regular exercise prices for options on British pound sterling futures put and call options at the next higher or next lower regular ~~\$0.0050~~ \$0.0025 and ~~\$0.0100~~ \$0.0050 exercise price shall be listed for trading on the next trading day. New options may be listed for trading up to and including the termination of trading.

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3. Weekly Options

At the commencement of trading in a contract month, the Exchange shall list put and call options at the ~~\$0.0050~~ \$0.0025 regular exercise price that is nearest the previous day's settlement price of the underlying futures contract. For options on British pound sterling futures, the Exchange shall list put and call options at the next ~~ten eighth~~ higher and next ~~ten eighth~~ lower regular exercise prices. The Exchange shall also list an additional ~~five fifteen~~ higher and ~~five fifteen~~ lower put and call options at the ~~\$0.0100~~ \$0.0050 regular exercise price.

When a sale, bid, offer, or settlement price in the underlying futures occurs within half a regular ~~\$0.0050~~ \$0.0025 exercise price interval of the ~~ten eighth~~ highest or ~~ten eighth~~ lowest existing regular exercise prices for options on British pound sterling futures, put and call options at the next higher or next lower regular ~~\$0.0050~~ \$0.0025 and ~~\$0.0100~~ \$0.0050 exercise price shall be listed for trading on the next trading day. New options may be listed for trading up to and including the termination of trading.

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## Exhibit B



### Special Executive Report

**DATE:** January 26, 2021  
**SER#:** 8711  
**SUBJECT:** Reduction of the Minimum Price Increment of Certain Foreign Exchange (FX) Futures Contracts for Submission of Clearing via CME ClearPort and Increase of Block Trade Reporting Window for all FX Contracts

Effective Sunday, February 21, 2021 for trade date Monday, February 22, 2021, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend the Price Increments rule of certain Foreign Exchange ("FX") futures contracts in Table 1. below (the "Contracts") to reduce the minimum price increment (MPI) for privately-negotiated trades (blocks and EFPs) submitted for clearing via CME ClearPort as noted below. The Contracts are available for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort. The MPI for the Contracts shall remain unchanged for trading on CME Globex.

In a further effort to align the FX contracts with the over-the-counter market and also effective on trade date Monday, February 22, 2021 (pending all relevant CFTC regulatory review periods) CME will increase the block trade reporting window for all FX futures contracts during RTH from five (5) minute to fifteen (15) minutes. Therefore, effective on trade date February 22, 2021, the reporting window for all FX futures and options block transactions submitted to CME ClearPort will be fifteen (15) minutes during all hours (RTH, ATH, and ETH).

Table 1.

Contract Title	CME ClearPort Code	Current MPI CME Globex and CME ClearPort	Reduced MPI CME ClearPort ONLY
Australian Dollar/U.S. Dollar (AUD/USD) Futures	AD	\$0.00005 per AUD	\$0.00001 per AUD
British Pound Sterling/U.S. Dollar (GBP/USD) Futures	BP	\$0.0001 per GBP	\$0.00001 per GBP
Swiss Franc/U.S. Dollar (CHF/USD) Futures	E1	\$0.0001 per CHF	\$0.00001 per CHF
Euro/U.S. Dollar (EUR/USD) Futures	EC	\$0.00005 per EUR	\$0.00001 per EUR
Japanese Yen/U.S. Dollar (JPY/USD) Futures	J1	\$0.0000005 per JPY	\$0.0000001 per JPY
New Zealand Dollar/U.S. Dollar (NZD/USD) Futures	NE	\$0.0001 per NZD	\$0.00001 per NZD
Swedish Krona/U.S. Dollar (SEK/USD) Futures	SE	\$0.00001 per SEK	\$0.000001 per SEK
Norwegian Krone/U.S. Dollar (NOK/USD) Futures	UN	\$0.00001 per NOK	\$0.000001 per NOK
Canadian Dollar/U.S. Dollar (CAD/USD) Futures	C1	\$0.00005 per CAD	\$0.00001 per CAD
Euro/Australian Dollar (EUR/AUD) Cross Rate Futures	CA	0.0001 AUD per EUR	0.00001 AUD per EUR
Euro/British Pound Sterling (EUR/GBP) Cross Rate Futures	RP	0.00005 GBP per EUR	0.00001 GBP per EUR
Euro/Swiss Franc (EUR/CHF) Cross Rate Futures	RF	0.0001 CHF per EUR	0.00001 CHF per EUR
Euro/Japanese Yen (EUR/JPY) Cross Rate Futures	RY	0.01 JPY per EUR	0.001 JPY per EUR
Euro/Swedish Krona (EUR/SEK) Cross Rate Futures	KE	0.0005 SEK per EUR	0.0001 SEK per EUR
Euro/Norwegian Krone (EUR/NOK) Cross Rate Futures	CN	0.0005 NOK per EUR	0.0001 NOK per EUR

Euro/Canadian Dollar (EUR/CAD) Cross Rate Futures	CC	0.0001 CAD per EUR	0.00001 CAD per EUR
Australian Dollar/Canadian Dollar (AUD/CAD) Cross Rate Futures	AC	0.0001 CAD per AUD	0.00001 CAD per AUD
Australian Dollar/Japanese Yen (AUD/JPY) Cross Rate Futures	AJ	0.01 JPY per AUD	0.001 JPY per AUD
Australian Dollar/New Zealand Dollar (AUD/NZD) Cross Rate Futures	AN	0.0001 NZD per AUD	0.00001 NZD per AUD
British Pound Sterling/Swiss Franc (GBP/CHF) Cross Rate Futures	BF	0.0001 CHF per GBP	0.00001 CHF per GBP
British Pound Sterling/Japanese Yen (GBP/JPY) Cross Rate Futures	BY	0.01 JPY per GBP	0.001 JPY per GBP
Canadian Dollar/Japanese Yen (CAD/JPY) Cross Rate Futures	CY	0.01 JPY per CAD	0.001 JPY per CAD
Swiss Franc/Japanese Yen (CHF/JPY) Cross Rate Futures	SJ	0.005 JPY per CHF	0.001 JPY per CHF

Exhibit 1 provides amendments to the Contracts in Table 1. above in blackline format.

The CFTC will be notified of the amendments set forth in Exhibit 1 during the week of March 1, 2021, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please direct questions regarding this notice to:

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**Exhibit 1**  
**CME Rulebook**  
(additions underscored; deletions ~~overstruck~~)

**Chapter 251**  
**British Pound Sterling/U.S. Dollar (GBP/USD) Futures**

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**25101. TRADING SPECIFICATIONS**

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**25101.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.0001 per British pound sterling, equivalent to \$6.25 per contract. Trades may also occur in multiples of \$.00001 per British pound sterling for British pound/U.S. dollar futures consecutive calendar month intra-currency spreads (i.e., January to February, February to March, March to April, etc.) executed as simultaneous transactions pursuant to Rule 542. Trades may also occur in multiples of \$.00005 per British pound sterling for all other British pound/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.00001 per British pound sterling.

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**Chapter 252**  
**Canadian Dollar/U.S. Dollar (CAD/USD) Futures**

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**25201. TRADING SPECIFICATIONS**

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**25201.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.00005 per Canadian dollar, equivalent to \$5.00per contract. Trades may also occur in multiples of \$.00001 per Canadian dollar for Canadian dollar/U.S. dollar futures consecutive calendar month intra-currency spreads (i.e., January to February, February to March, March to April, etc.) executed as simultaneous transactions pursuant to Rule 542. Trades may also occur in multiples of \$.00002 per Canadian dollar for all other Canadian dollar/U.S. dollar futures intra-currency spreads executed as simultaneous transactions on pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.00001 per Canadian dollar.

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**Chapter 253**  
**Japanese Yen/U.S. Dollar (JPY/USD) Futures**

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**25301. TRADING SPECIFICATIONS**

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**25301.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.0000005 per Japanese yen, commonly referred to as one-half tick, which is equivalent to \$6.25 per contract. Trades may also occur in multiples of \$.0000001 per Japanese yen for Japanese yen/U.S. dollar futures consecutive calendar month intra-currency spreads (i.e., January to February, February to March, March to April, etc.) executed as simultaneous transactions pursuant to Rule 542. Trades may also occur in multiples of \$.0000002 per Japanese yen for all other Japanese yen/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.0000001 per Japanese yen.

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**Chapter 254**  
**Swiss Franc/U.S. Dollar (CHF/USD) Futures**

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**25401. TRADING SPECIFICATIONS**

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**25401.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.0001 per Swiss franc, equivalent to \$12.50 per contract. Trades may also occur in multiples of \$.00005 per Swiss franc, commonly referred to as one half tick, for Swiss franc/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.00001 per Swiss franc.

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**Chapter 255**  
**Australian Dollar/U.S. Dollar (AUD/USD) Futures**

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**25501. TRADING SPECIFICATIONS**

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**25501.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.00005 per Australian dollar, equivalent to \$5.00 per contract. Trades may also occur in multiples of \$.00001 per Australian dollar for Australian dollar/U.S. dollar futures consecutive calendar month intra-currency spreads (i.e., January to February, February to March, March to April, etc.) executed as simultaneous transactions pursuant to Rule 542. Trades may also occur in multiples of \$.00002 per Australian dollar for all other Australian dollar/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.00001 per Australian dollar.

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**Chapter 258**  
**New Zealand Dollar/U.S. Dollar (NZD/USD) Futures**

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**25801. TRADING SPECIFICATIONS**

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**25801.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.0001 per New Zealand dollar, equivalent to \$10.00 per contract. Trades may also occur in multiples of \$.00005 per New Zealand dollar, commonly referred to as one half tick, for New Zealand dollar/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.00001 per New Zealand dollar.

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**Chapter 261**  
**Euro/U.S. Dollar (EUR/USD) Futures**

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**26101. TRADING SPECIFICATIONS**

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**26101.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.00005 per Euro, equivalent to \$6.25 per contract. Trades may also occur in multiples of \$.00001 per Euro for Euro/U.S. dollar futures consecutive calendar month intra-currency spreads (i.e., January to February, February to March, March to April, etc.) executed as simultaneous transactions pursuant to Rule 542. Trades may also occur in multiples of \$.00002 per Euro for all other Euro/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.00001 per Euro.

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**Chapter 264**  
**Norwegian Krone/U.S. Dollar (NOK/USD) Futures**

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**26401. TRADING SPECIFICATIONS**

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**26401.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.00001 per Norwegian krone, equivalent to \$20.00 per contract. Trades may also occur in multiples of \$.000005 per Norwegian krone, commonly referred to as one half tick, for Norwegian krone/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.000001 per Norwegian krone.

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**Chapter 265**  
**Swedish Krona/U.S. Dollar (SEK/USD) Futures**

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**26501. TRADING SPECIFICATIONS**

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**26501.C. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.00001 per Swedish krona, equivalent to \$20.00 per contract. Trades may also occur in multiples



of \$.000005 per Swedish krona, commonly referred to as one half tick, for Swedish krona/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.000001 per Swedish krona.

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**Chapter 301**  
**Euro/British Pound Sterling (EUR/GBP) Cross Rate Futures**

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**30101. TRADING SPECIFICATIONS**

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**30101.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .00005 British pounds sterling per Euro, equivalent to 6.25 British pounds sterling per contract. Trades may also occur in multiples of .00001 per British pounds sterling per Euro for EUR/GBP futures consecutive calendar month intracurrency spreads (i.e., January to February, February to March, March to April, etc.) executed as simultaneous transactions on GLOBEX® pursuant to Rule 542.F. Trades may also occur in multiples of .000025 British pounds sterling per Euro for all other EUR/GBP futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .00001 British pounds sterling per Euro.

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**Chapter 302**  
**Euro/Canadian Dollar (EUR/CAD) Cross Rate Futures**

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**30201. TRADING SPECIFICATIONS**

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**30201.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .0001 Canadian dollars per Euro, equivalent to 12.5 Canadian dollars per contract. Trades may also occur in multiples of .00005 Canadian dollars per Euro, commonly referred to as one-half tick, for EUR/CAD futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .00001 Canadian dollars per Euro.

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**Chapter 303**  
**Euro/Japanese Yen (EUR/JPY) Cross Rate Futures**

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**30301. TRADING SPECIFICATIONS**

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**30301.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .01 Japanese yen per Euro, equivalent to 1,250 Japanese yen per contract. Trades may also occur in multiples of .005 Japanese yen per Euro, commonly referred to as one half tick, for EUR/JPY futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .001 Japanese yen per Euro.

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**Chapter 304**  
**Euro/Swiss Franc (EUR/ CHF) Cross Rate Futures**

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**30401. TRADING SPECIFICATIONS**

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**30401.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .0001 Swiss francs per Euro, equivalent to 12.5 Swiss francs per contract. Trades may also occur in multiples of .00005 Swiss francs per Euro, commonly referred to as one half tick, for EUR/CHF futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .00001 Swiss francs per Euro.

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**Chapter 305**  
**British Pound Sterling/Japanese Yen (GBP/JPY) Cross Rate Futures**

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**30501. TRADING SPECIFICATIONS**

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**30501.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum fluctuations shall be in multiples of .01 Japanese yen per British pound sterling, equivalent to 1,250 Japanese yen per contract. Trades may also occur in multiples of .005 Japanese yen per British pound sterling, commonly referred to as one-half tick, for GBP/JPY futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .001 Japanese yen per British pound sterling.

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**Chapter 306**  
**British Pound Sterling/Swiss Franc (GBP/CHF) Cross Rate Futures**

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**30601. TRADING SPECIFICATIONS**

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**30601.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .0001 Swiss francs per British pound sterling, equivalent to 12.5 Swiss franc per contract. Trades may also occur in multiples of .00005 Swiss francs per British pound sterling, commonly referred to as one-half tick, for GBP/CHF futures intracurrency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .00001 Swiss francs per British pound sterling.

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**Chapter 307**  
**Swiss Franc/Japanese Yen (CHF/JPY) Cross Rate Futures**

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**30701. TRADING SPECIFICATIONS**

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**30701.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .005 Japanese yen per Swiss franc, equivalent to 1,250 Japanese yen per contract. Trades may also occur in multiples of .0025 Japanese yen per Swiss franc, commonly referred to as one-half tick, for CHF/JPY futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .001 Japanese yen per Swiss franc.

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**Chapter 308**  
**Australian Dollar/Canadian Dollar (AUD/CAD) Cross Rate Futures**

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**30801. TRADING SPECIFICATIONS**

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**30801.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .0001 Canadian dollars per Australian dollar, equivalent to 20 Canadian dollars per contract. Trades may also occur in multiples of .00005 Canadian dollars per Australian dollar, commonly referred to as one-half tick, for AUD/CAD futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be .00001 Canadian dollars per Australian dollar.

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**Chapter 309**  
**Australian Dollar/Japanese Yen (AUD/JPY) Cross Rate Futures**

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**30901. TRADING SPECIFICATIONS**

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**30901.D. Price Increments**

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of .01 Japanese yen per Australian dollar, equivalent to 2,000 Japanese yen per contract. Trades may also occur in multiples of .005 Japanese yen per Australian dollar, commonly referred to as one-half tick, for AUD/JPY futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For

transactions submitted through CME ClearPort, the minimum price fluctuation shall be .001 Japanese yen per Australian dollar.

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