

ICE FUTURES U.S.

Cross Currency Pairs Swiss Franc/Japanese Yen Futures

Contract Specifications

| Description | ICE Futures U.S. lists futures contracts on most key currency pairs, including U.S. Dollar-based, Euro-based and other cross rate pairs. These futures contracts are listed on the ICE electronic trading platform, alongside futures and options contracts on the ICE U.S. Dollar Index |
|---------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Trading Hours | *On Monday morning/Sunday evening trading begins at 6:00 PM NY local time/23:00 GMT. The trading platform is available 30 minutes before the opening for order entry. |
| Contract Series | March, June, September and December |
| Contract Symbol | KZY |
| Contract Size | 250,000 Swiss francs |
| Price Quotation | Yen per Swiss Franc to 3 decimal places |
| Minimum Price Fluctuation | For Block Trades, EFRP trades and screen traded calendar spread trades: .005 or 1250 yen per contract. For screen traded outright trades: .010 or 2500 yen dollar per contract. |
| Last Trading Day | 9:16 a.m.Central Time (CT) two business days prior to the third Wednesday of the expiring month |
| Final Settlement | Physical delivery on the third Wednesday of the expiring month. |