



2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A  
CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: [statisticssupport@cmegroup.com](mailto:statisticssupport@cmegroup.com)



FINAL

PG31 BULLETIN #213@

FX CALL OPTIONS

wed, Nov 04, 2009 PG31

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B-BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE \*=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B-BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUES: POLISH ZLOTY = \$5.00, EURO/POLISH ZLOTY = E5.007, HUNGARIAN FORINT = \$3.00, EURO/HUNGARIAN FORINT = E3.00, CZECH KORUNA = \$4.00, EURO/CZECH KORUNA = E4.00. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

FX CONTRACTS LAST TRADE DATES

| EXPIRATION:               | NOV09 | DEC09 | JAN10 | FEB10 | MAR10 | APR10 | MAY10 | JUN10 | JUL10 | AUG10 | SEP10 | OCT10 | NOV10 |
|---------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| CZ KORNUA (US) FUT        |       | 12/14 |       |       | 03/15 |       |       | 06/14 |       |       | 09/13 |       |       |
| CZ KORNUA (US) OPT 11/06  | 11/06 | 12/04 | 01/08 |       | 03/05 |       |       | 06/04 |       |       | 09/03 |       |       |
| CZ KORNUA (EC) FUT        |       | 12/14 |       |       | 03/15 |       |       | 06/14 |       |       | 09/13 |       |       |
| CZ KORNUA (EC) OPT 11/06  | 11/06 | 12/04 | 01/08 |       | 03/05 |       |       | 06/04 |       |       | 09/03 |       |       |
| HUNG FORINT (US) FUT      |       | 12/14 |       |       | 03/15 |       |       | 06/14 |       |       | 09/13 |       |       |
| HUNG FORINT (US) OPT11/06 | 11/06 | 12/04 | 01/08 |       | 03/05 |       |       | 06/04 |       |       | 09/03 |       |       |
| HUNG FORINT (EC) FUT      |       | 12/14 |       |       | 03/15 |       |       | 06/14 |       |       | 09/13 |       |       |
| HUNG FORINT (EC) OPT11/06 | 11/06 | 12/04 | 01/08 |       | 03/05 |       |       | 06/04 |       |       | 09/03 |       |       |
| POL ZLOTY (US) FUT        |       | 12/14 |       |       | 03/15 |       |       | 06/14 |       |       | 09/13 |       |       |
| POL ZLOTY (US) OPT 11/06  | 11/06 | 12/04 | 01/08 |       | 03/05 |       |       | 06/04 |       |       | 09/03 |       |       |
| POL ZLOTY (EC) FUT        |       | 12/14 |       |       | 03/15 |       |       | 06/14 |       |       | 09/13 |       |       |
| POL ZLOTY (EC) OPT 11/06  | 11/06 | 12/04 | 01/08 |       | 03/05 |       |       | 06/04 |       |       | 09/03 |       |       |
| RENMINBI/US DLR FUT       | 11/17 | 12/15 | 01/19 | 02/16 | 03/16 | 04/20 | 05/18 | 06/15 | 07/20 | 08/17 | 09/14 | 10/19 | 11/16 |
| RENMINBI/US DLR OPT 11/17 | 11/17 | 12/15 | 01/19 | 02/16 | 03/16 | 04/20 | 05/18 | 06/15 | 07/20 | 08/17 | 09/14 | 10/19 |       |
| RMB/US DLR WK1            | 11/06 |       |       |       |       |       |       |       |       |       |       |       |       |
| RMB/US DLR WK2            | 11/13 |       |       |       |       |       |       |       |       |       |       |       |       |
| RMB/US DLR WK3            | 11/20 |       |       |       |       |       |       |       |       |       |       |       |       |
| RMB/US DLR WK4            | 11/27 |       |       |       |       |       |       |       |       |       |       |       |       |
| RENMINBI/EURO FUT         | 11/17 | 12/15 | 01/19 | 02/16 | 03/16 | 04/20 | 05/18 | 06/15 | 07/20 | 08/17 | 09/14 | 10/19 | 11/16 |
| RENMINBI/EURO OPT         | 11/17 | 12/15 | 01/19 | 02/16 | 03/16 | 04/20 | 05/18 | 06/15 | 07/20 | 08/17 | 09/14 | 10/19 |       |
| RME/EURO WK1              | 11/06 |       |       |       |       |       |       |       |       |       |       |       |       |
| RME/EURO WK2              | 11/13 |       |       |       |       |       |       |       |       |       |       |       |       |
| RME/EURO WK3              | 11/20 |       |       |       |       |       |       |       |       |       |       |       |       |
| RME/EURO WK4              | 11/27 |       |       |       |       |       |       |       |       |       |       |       |       |
| RENMINBI/JY FUT           | 11/17 | 12/15 | 01/19 | 02/16 | 03/16 | 04/20 | 05/18 | 06/15 | 07/20 | 08/17 | 09/14 | 10/19 | 11/16 |
| RMJ/JY WK1                | 11/06 |       |       |       |       |       |       |       |       |       |       |       |       |
| RMJ/JY WK2                | 11/13 |       |       |       |       |       |       |       |       |       |       |       |       |
| RMJ/JY WK3                | 11/20 |       |       |       |       |       |       |       |       |       |       |       |       |
| RMJ/JY WK4                | 11/27 |       |       |       |       |       |       |       |       |       |       |       |       |
| KOREAN WON/US DLR FU      | 11/16 | 12/14 | 01/15 | 02/12 | 03/15 | 04/19 | 05/17 | 06/14 | 07/19 | 08/16 | 09/13 | 10/18 | 11/15 |
| KRW/US DLR WK1            | 11/06 |       |       |       |       |       |       |       |       |       |       |       |       |
| KRW/US DLR WK2            | 11/13 |       |       |       |       |       |       |       |       |       |       |       |       |
| KRW/US DLR WK3            | 11/20 |       |       |       |       |       |       |       |       |       |       |       |       |
| KRW/US DLR WK4            | 11/27 |       |       |       |       |       |       |       |       |       |       |       |       |

FX OPTIONS ON FUTURES

| ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04 |           |           |           |           |           |           |           |           |           |           |           |           |
|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|   | NOV09     | DEC09     | JAN10     | FEB10     | MAR10     | APR10     | MAY10     | JUN10     | JUL10     | AUG10     | SEP10     | OCT10     |
| RB1   | NOV09     | 1280-1560 | 1320-1570 | 1320-1570 | 1320-1570 | 1320-1570 | 1320-1570 |           |           |           |           |           |
| RE1   | NOV09     | 890-1230  | 900-1230  | 900-1230  | 900-1230  | 900-1230  | 900-1230  |           |           |           |           |           |
| RN1   | NOV09     | 1200-1525 | 1200-1520 | 1200-1520 | 1200-1520 | 1200-1520 | 1200-1520 |           |           |           |           |           |
| KR1   | NOV09     | 605-905   | 605-905   | 605-905   | 605-905   | 605-905   | 605-905   |           |           |           |           |           |
| D#  | 404-611   | 404-611   | 433-610   |           | 433-610   |           |           | 485-610   |           |           | 532-614   |           |
| E#  | 315-422   | 315-422   | 336-421   |           | 336-421   |           |           | 344-420   |           |           | 354-423   |           |
| V#  | 471-588   | 351-588   | 491-581   |           | 351-581   |           |           | 431-575   |           |           | 471-569   |           |
| W#  | 321-401   | 271-401   | 321-395   |           | 271-395   |           |           | 301-391   |           |           | 311-387   |           |
| I#  | 230-384   | 230-384   | 241-383   |           | 241-383   |           |           | 273-381   |           |           | 311-379   |           |
| T#  | 177-279   | 177-279   | 185-266   |           | 185-266   |           |           | 191-265   |           |           | 205-263   |           |
| RBO   | 1280-1560 | 1320-1570 | 1330-1570 | 1350-1590 | 1360-1610 | 1380-1590 | 1390-1580 | 1390-1580 | 1380-1580 | 1390-1590 | 1400-1590 | 1410-1600 |
| REO   | 890-1230  | 900-1230  | 900-1220  | 900-1220  | 900-1220  | 920-1230  | 920-1180  | 910-1150  | 910-1130  | 920-1110  | 920-1110  | 930-1110  |
| KRO   | 605-905   | 605-905   | 605-905   | 605-905   | 605-905   | 705-905   | 705-905   | 705-905   | 705-900   | 705-900   | 705-900   | 705-895   |

FX FUTURES

| OPEN RANGE           | HIGH    | LOW      | CLOSING RANGE | SETT. PRICE & PT. CHGE<br>RECIPROCAL | RTH VOLUME | ETH VOLUME | OPEN INTEREST | ----CONTRACT---- | HIGH    | LOW           |
|----------------------|---------|----------|---------------|--------------------------------------|------------|------------|---------------|------------------|---------|---------------|
| HUNGARY (US) F       |         |          |               |                                      |            |            |               |                  |         |               |
| DEC09                | ----    | ----     | 0.5253N       | 0.5369 ( 1.8625) +                   | 1156       | ----       | 79 -          | 13               | .5642B  | .5181A        |
| TOTAL HUNGARY (US) F |         |          |               |                                      | 0          | 0          | 79 -          | 13               |         |               |
| HUNGARY (EC) F       |         |          |               |                                      |            |            |               |                  |         |               |
| DEC09                | ----    | ----     | 0.00357N      | 0.00360 (277.7778) +                 | 3          | 36         | 2             | UNCH             | .00377B | .00352A       |
| TOTAL HUNGARY (EC) F |         |          |               |                                      | 0          | 36         | 2             |                  |         |               |
| POLISH (US) F        |         |          |               |                                      |            |            |               |                  |         |               |
| DEC09                | ----    | ----     | 0.3435N       | 0.3504 ( 2.8539) +                   | 682        | 80         | 193           | 856 -            | 178     | .3603B .3318A |
| MAR10                | ----    | ----     | 0.3421N       | 0.3489 ( 2.8662) +                   | 682        | ----       | 200           | UNCH             | .3536   | .3400         |
| TOTAL POLISH (US) F  |         |          |               |                                      | 80         | 193        | 1056 -        | 178              |         |               |
| POLISH (EC) F        |         |          |               |                                      |            |            |               |                  |         |               |
| DEC09                | ----    | ----     | 0.2337N       | 0.2352 ( 4.2517) +                   | 152        | 3          | 1242 +        | 2                | .2437B  | .2306A        |
| MAR10                | ----    | ----     | 0.2328N       | 0.2343 ( 4.2680) +                   | 156        | ----       | 30            | UNCH             | .2392B  | .2367A        |
| TOTAL POLISH (EC) F  |         |          |               |                                      | 3          | 31         | 1272 +        | 2                |         |               |
| CZECK (US) FUT       |         |          |               |                                      |            |            |               |                  |         |               |
| DEC09                | ----    | ----     | 0.0560N       | 0.0572 ( 17.4825) +                  | 120        | ----       | 18            | UNCH             | .0587B  | .0544A        |
| TOTAL CZECK (US) FUT |         |          |               |                                      | 0          | 0          | 18            |                  |         |               |
| RMB/USD FUT          |         |          |               |                                      |            |            |               |                  |         |               |
| NOV09                | ----    | ----     | ----          | 0.14650 ( 6.82594) +                 | 3          | ----       | 24            | UNCH             | .14690  | .14590        |
| DEC09                | 0.14654 | 0.14654  | 0.14654       | 0.14660 ( 6.82128) +                 | 11         | 1          | 84 -          | 1                | .15700  | .14050        |
| JAN10                | ----    | ----     | ----          | 0.14679 ( 6.81245) +                 | 11         | ----       | 6             | UNCH             | .14740  | .14654A       |
| MAR10                | ----    | 0.14720B | ----          | 0.14733 ( 6.78748) +                 | 25         | ----       | 6             | UNCH             | .14885  | .14320        |
| APR10                | ----    | ----     | ----          | 0.14772 ( 6.76956) +                 | 35         | ----       | 1             | UNCH             | .14960  | .14792A       |
| MAY10                | ----    | ----     | ----          | 0.14806 ( 6.75402) +                 | 38         | ----       | 9             | UNCH             | .14802B | .14690A       |
| JUN10                | ----    | 0.14816B | ----          | 0.14844 ( 6.73673) +                 | 35         | ----       | 72            | UNCH             | .14977  | .14687        |
| JUL10                | ----    | ----     | ----          | 0.14892 ( 6.71501) +                 | 33         | ----       | 29            | UNCH             | .15008B | .14635        |
| AUG10                | ----    | ----     | ----          | 0.14931 ( 6.69748) +                 | 36         | ----       | 20            | UNCH             | .15065B | .14788        |
| SEP10                | ----    | ----     | ----          | 0.14969 ( 6.68047) +                 | 43         | ----       | 12            | UNCH             | .15118B | .14715        |
| OCT10                | ----    | ----     | ----          | 0.15018 ( 6.65868) +                 | 54         | ----       | 61            | UNCH             | .15182B | .14982        |
| DEC10                | ----    | 0.15050B | ----          | 0.15104 ( 6.62076) +                 | 57         | ----       | 13            | UNCH             | .15283B | .14729        |
| TOTAL RMB/USD FUT    |         |          |               |                                      | 0          | 1          | 337 -         | 1                |         |               |

THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

© Copyright CME Group Inc. A CME/Chicago Board of Trade/NYMEX Company. All rights reserved.



# FX CALL OPTIONS

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A  
CME/Chicago Board of Trade/NYMEX Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499.  
Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: [statisticsupport@cmegroup.com](mailto:statisticsupport@cmegroup.com)



## FINAL

PG31 BULLETIN #213@

FX CALL OPTIONS

wed, Nov 04, 2009 PG31

### FX CALLS \*\*SETT. PRICE\*\*

| STRIKE OPEN RANGE | HIGH | LOW | CLOSING RANGE | SETT. PRICE<br>& PT. CHGE. | DELTA | EXER<br>CISES | VOLUME<br>TRADES<br>CLEARED | OPEN<br>INTEREST | --CONTRACT--<br>HIGH LOW |
|-------------------|------|-----|---------------|----------------------------|-------|---------------|-----------------------------|------------------|--------------------------|
|-------------------|------|-----|---------------|----------------------------|-------|---------------|-----------------------------|------------------|--------------------------|