



2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A
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FINAL

PG31 BULLETIN #215@

FX CALL OPTIONS

Fri, Nov 06, 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	12/04	01/08	02/05	03/05			06/04			09/03		
CZ KORNUA (EC) FUT		12/14			03/15			06/14			09/13		
CZ KORNUA (EC) OPT	11/06	12/04	01/08	02/05	03/05			06/04			09/03		
HUNG FORINT (US) FUT		12/14			03/15			06/14			09/13		
HUNG FORINT (US) OPT	11/06	12/04	01/08	02/05	03/05			06/04			09/03		
HUNG FORINT (EC) FUT		12/14			03/15			06/14			09/13		
HUNG FORINT (EC) OPT	11/06	12/04	01/08	02/05	03/05			06/04			09/03		
POL ZLOTY (US) FUT		12/14			03/15			06/14			09/13		
POL ZLOTY (US) OPT	11/06	12/04	01/08	02/05	03/05			06/04			09/03		
POL ZLOTY (EC) FUT		12/14			03/15			06/14			09/13		
POL ZLOTY (EC) OPT	11/06	12/04	01/08	02/05	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	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	12/04											
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	12/04											
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
RMY/JY WK1	11/06	12/04											
RMY/JY WK2	11/13												
RMY/JY WK3	11/20												
RMY/JY WK4	11/27												
KOREAN WON/US DLR	FU11/16	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	12/04											
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: FRI, NOV 06												
	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10
RB1	NOV09	1280-1560	1320-1570	1320-1570	1320-1570	1320-1570						
	DEC09	1320-1570										
RE1	NOV09	890-1230	900-1230	900-1230	900-1230	900-1230						
	DEC09	900-1230										
RN1	NOV09	1200-1525	1200-1520	1200-1520	1200-1520	1200-1520						
	DEC09	1200-1520										
KR1	NOV09	605-905	605-905	605-905	605-905	605-905						
	DEC09	605-905										
D#	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10
E#	404-611	404-611	433-610	433-610	433-610			485-610			532-614	
V#	315-422	315-422	336-421	336-421	336-421			344-420			354-423	
W#	471-588	351-588	491-581	501-553	351-581			431-575			471-569	
I#	321-401	271-401	321-395	331-381	271-395			301-391			311-387	
T#	230-384	230-384	241-383	241-383	241-383			273-381			311-379	
RBO	177-279	177-279	185-266	185-266	185-266			191-265			205-263	
REO	1280-1560	1320-1570	1330-1570	1350-1590	1360-1610	1380-1590	1390-1580	1390-1580	1380-1580	1390-1590	1400-1590	1410-1600
KRO	890-1230	900-1230	900-1220	900-1220	900-1220	920-1230	920-1180	910-1150	910-1130	920-1110	920-1110	930-1110
	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 RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
HUNGARY (US) F								
DEC09	----	----	0.5351N	0.5354 (1.8678) +	28	----	79	UNCH .5642B .5181A
TOTAL HUNGARY (US) F						0	79	
HUNGARY (EC) F								
DEC09	----	----	0.00359N	0.00360 (277.7778) +	0	----	2	UNCH .00377B .00352A
TOTAL HUNGARY (EC) F						0	2	
POLISH (US) F								
DEC09	----	----	0.3482N	0.3487 (2.8678) +	52	----	871	UNCH .3603B .3318A
MAR10	----	----	0.3467N	0.3472 (2.8802) +	52	----	200	UNCH .3536 .3400
TOTAL POLISH (US) F						0	1071	
POLISH (EC) F								
DEC09	----	----	0.2342N	0.2350 (4.2553) +	86	----	1242	UNCH .2437B .2306A
MAR10	----	----	0.2333N	0.2341 (4.2717) +	82	----	30	UNCH .2392B .2367A
TOTAL POLISH (EC) F						0	1272	
CZECK (US) FUT								
DEC09	----	----	0.0574N	0.0575 (17.3913) +	19	----	18	UNCH .0587B .0544A
TOTAL CZECK (US) FUT						0	18	
RMB/USD FUT								
NOV09	----	----	----	0.14649 (6.82640)	UNCH	----	24	UNCH .14690 .14590
DEC09	0.14650	0.14650	0.14650	0.14657 (6.82268)	UNCH	----	83	1 .15700 .14050
JAN10	0.14675	0.14675	0.14675	0.14682 (6.81106) +	8	----	5	1 .14740 .14654A
MAR10	----	----	----	0.14747 (6.78104) +	8	----	6	UNCH .14885 .14320
APR10	----	----	----	0.14790 (6.76133) +	8	----	1	UNCH .14960 .14792A
MAY10	----	----	----	0.14827 (6.74445) +	10	----	9	UNCH .14802B .14690A
JUN10	----	0.14861B	----	0.14867 (6.72631) +	14	----	73	UNCH .14977 .14687
JUL10	----	----	----	0.14918 (6.70331) +	19	----	29	UNCH .15008B .14635
AUG10	----	----	----	0.14960 (6.68449) +	23	----	20	UNCH .15065B .14788



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SEP10	----	----	----	----	0.15001 (6.66622) +	23	----	----	13	UNCH	.15118B	.14715
OCT10	----	----	----	----	0.15054 (6.64275) +	24	----	----	61	UNCH	.15182B	.14982
DEC10	----	----	----	----	0.15154 (6.59892) +	31	----	----	13	UNCH	.15283B	.14729
TOTAL	RMB/USD FUT							0	2	337 -	2	

FX CALLS **SETT. PRICE**

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