

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/tools-information/build-a-report.html?report=dailybulletin> CME Group Inc. A CME/Board of Trade Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com



FINAL

PG39 BULLETIN #213@ EURO FX & CME\$INDEX OPTIONS Wed, Nov 04, 2009 PG39

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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 VALUE EURO FX = \$6.25 CME\$INDEX = \$5.00. 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.

EURO FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES						
EXPIRATION:	NOV09	DEC09	JAN10	MAR10	JUN10	SEP10
EURO FX FUT		12/14		03/15	06/14	09/13
EURO FX OPT	11/06	12/04	01/08	03/05	06/04	09/03
WKEC-2X-C	11/13	12/11				
WKEC-3X-C	11/20					
WKEC-4X-C	11/27					
EURO FX OPT (EUR)	11/06	12/04	01/08	03/05	06/04	09/03
EFX WK2 (EUR)	11/13	12/11				
EFX WK3 (EUR)	11/20					
EFX WK4 (EUR)	11/27					
CME\$INDEX FUT		12/14		03/15	06/14	09/13
CME\$INDEX OPT	11/06	12/04	01/08	03/05	06/04	09/03
WKDR-2X-C	11/13	12/11				
WKDR-3X-C	11/20					
WKDR-4X-C	11/27					

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, NOV 04						
		WEEK 2	WEEK 3	WEEK 4		
1L	NOV09	68.0-107.0	68.0-107.0	68.0-107.0		
	DEC09	68.0-106.0				
1T	NOV09	100.0-173.0	100.0-173.0	100.0-173.0		
	DEC09	100.0-170.0				
1X	NOV09	108.0-173.0	108.0-173.0	108.0-173.0		
	DEC09	115.0-170.0				
ZC	NOV09	111.0-168.0	100.0-173.0	115.0-175.0	100.0-170.0	122.0-170.0
YT	NOV09	100.0-168.0	100.0-173.0	100.0-175.0	100.0-170.0	122.0-170.0
ZU	NOV09	56.0-109.0	68.0-107.0	56.0-106.0	68.0-106.0	68.0-99.0

EURO FX & CME\$INDEX FUTURES

	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---
					RECIPROCAL				HIGH LOW
EURO FX FUT									
DEC09	1.47900	1.49000B	1.47900	1.48900B@1.48920	1.48950 (.6714) +	194	1351	288870	165378 + 7395 1.53170B 1.26450A
MAR10	1.48300	1.48950B	1.48300	1.48800B	1.48890 (.6716) +	194	156	651	2286 + 13 1.50500 1.24000
JUN10	----	----	----	1.46870N	1.48810 (.6720) +	194	----	4	171 + 2 1.50210B 1.28610
SEP10	----	----	----	1.46780N	1.48720 (.6724) +	194	----	----	1 UNCH 1.49570B 1.33710
DEC10	----	----	----	1.46690N	1.48630 (.6728) +	194	----	7	UNCH 1.50120 1.46850
TOTAL	EURO FX FUT					1507	289525	167843 +	7410

EURO FX (EU) FIXING PRICE: Dec09 1.4811000

EURO FX AMERICAN & EURO CALLS & PUTS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT. PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--
										HIGH LOW
WKEC-2X-C										
NOV09	WKEC-2X-C			(FUTURES SETT. .00)						
1490	----	----	----	----	11.50+	NEW	.497	2	3 + 3	11.30B ----
1510	----	----	----	----	3.80+	NEW	.235	2	3 + 3	3.80B ----
TOTAL								4	6 + 6	
EURO FX CALL										
NOV09	EURO FX CALL			(FUTURES SETT. .00)						
1315	----	----	----	155.10N	174.50+	194	.997	----	10 UNCH	141.50B 113.00
1320	----	----	----	150.10N	169.50+	194	.997	----	4 UNCH	147.40B 108.50
1350	----	----	----	120.10N	139.50+	194	.996	----	2 UNCH	125.90B 111.30A
1370	----	----	----	100.10N	119.50+	194	.996	----	99 UNCH	106.10B 55.60A
1390	----	----	----	80.10N	99.50+	194	.995	----	2 UNCH	93.10B 41.30A
1400	----	----	----	70.10N	89.50+	194	.995	----	26 UNCH	94.10B 56.90A
1405	----	----	----	65.10N	84.50+	194	.995	1	2 + 1	88.40B 36.60A
1410	----	----	----	60.10N	79.50+	194	.995	----	224 UNCH	83.50B 30.60A
1420	----	----	----	50.30N	69.50+	192	.994	----	24 UNCH	73.90B 26.90A
1425	----	----	----	45.40N	64.50+	191	.994	----	60 UNCH	69.10B 24.60A
1430	----	----	----	40.50N	59.50+	190	.993	1	24 UNCH	64.40B 22.30A
1435	----	----	----	35.80N	54.50+	187	.993	----	65 UNCH	59.80B 20.30A
1440	----	----	----	31.10N	49.50+	184	.992	4	180 UNCH	55.30B 18.40A
1445	----	----	----	26.60N	44.60+	180	.986	----	53 UNCH	52.30B 16.60A
1450	----	----	----	22.30N	39.70+	174	.974	----	435 UNCH	56.00 15.00A
1455	----	----	----	18.30N	34.80+	165	.962	----	21 UNCH	49.30B 13.50A
1460	----	----	----	14.60N	30.00+	154	.939	----	14	44.70B 10.70A
1465	----	----	----	11.30N	25.30+	140	.908	5	71 - 2	40.20B 8.10A
1470	----	----	----	8.50N	20.80+	123	.860	310	569 + 241	36.10 6.00
1475	----	----	----	6.20N	16.50+	103	.797	707	504 - 479	31.80B 4.10
1480	----	----	----	4.40N	12.60+	82	.712	286	792 + 64	28.40 2.90
1485	----	----	----	3.10N	9.30+	62	.606	773	1309 + 222	24.40B 2.00
1490	3.60	4.40	3.60	2.90A	6.40+	43	.490	864	1315 + 180	21.20 1.20
1495	3.10	3.10	2.90A	2.90A	4.70+	28	.371	928	1033 + 39	17.60B .90
1500	1.60	2.00	1.60	1.90A	2.60+	17	.263	418	1382 + 85	15.40B .60
1505	----	.90B	----	0.90B	1.60+	11	.178	14	1162 + 1	12.90B .40
1510	----	.40B	----	0.40B	.90+	5	.111	1647	2508 + 1458	12.40B .20
1515	----	----	----	0.20N	.50+	3	.067	34	534 + 1	11.10B .20
1520	----	----	----	0.10N	.25+	1	.037	14	1402 - 6	9.90B .10
1525	----	----	----	0.05N	.15+	1	.022	1	658 UNCH	8.80B .05
1530	----	----	----	0.05N	.10+	0	.015	----	1203 UNCH	7.70B .10
1535	----	----	----	----	.05	UNCH	.008	10	682 UNCH	6.80B .10
1540	----	----	----	----	----	----	.007	40	961 - 21	6.10B .10
1545	----	----	----	----	CAB	----	.006	----	370 UNCH	5.40 .10
1550	----	----	----	----	CAB	----	.006	----	427 UNCH	4.80 .05
1555	----	----	----	----	CAB	----	.006	----	112 UNCH	4.40 .15A
1560	----	----	----	----	CAB	----	.005	----	255 UNCH	4.00 .05
1565	----	----	----	----	CAB	----	.005	----	41 UNCH	3.90B .15A
1570	----	----	----	----	CAB	----	.005	----	537 UNCH	3.40 .05
1575	----	----	----	----	CAB	----	.004	----	18 UNCH	2.20B .05
1580	----	----	----	----	CAB	----	.004	----	40 UNCH	1.90 .05
1585	----	----	----	----	CAB	----	.004	----	2 UNCH	.60B .10
1590	----	----	----	----	CAB	----	.004	----	125 UNCH	2.30 .10
1600	----	----	----	----	CAB	----	.004	----	78 UNCH	1.80 .10
1610	----	----	----	----	CAB	----	.003	----	23 UNCH	1.50 .05
1620	----	----	----	----	CAB	----	.003	----	26 UNCH	1.20 .05
1630	----	----	----	----	CAB	----	.003	----	22 UNCH	.90 .10
1640	----	----	----	----	CAB	----	.003	----	543 UNCH	.90 .10
1650	----	----	----	----	CAB	----	.003	----	330 UNCH	.70 .30
1660	----	----	----	----	CAB	----	.002	----	634 UNCH	.90 .30
1680	----	----	----	----	CAB	----	.002	----	52 UNCH	.70 .10
TOTAL								6071	21170 + 1772	
DEC09	EURO FX CALL			(FUTURES SETT. 1.48950 + 194.0)						
1300	----	----	----	170.30N	189.60+	193	.994	----	3 UNCH	167.90B 55.50
1310	----	----	----	160.40N	179.60+	192	.992	----	1 UNCH	153.60B 106.40
1320	----	----	----	150.50N	169.70+	192	.990	----	120 UNCH	143.90B ----
1325	----	----	----	145.50N	164.70+	192	.990	----	3 UNCH	156.00 154.20
1335	----	----	----	135.70N	154.80+	191	.986	----	18 UNCH	141.80B 74.60
1340	----	----	----	130.80N	149.80+	190	.984	----	1 UNCH	136.80B 72.60
1350	----	----	----	121.00N	139.90+	189	.981	1	18 + 1	153.00 65.90A
1360	----	----	----	111.20N	130.10+	189	.974	----	13 UNCH	117.10B 67.70A
1380	----	----	----	92.10N	110.50+	184	.959	----	36 UNCH	104.60B 49.20A

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/Board of Trade Company. All rights reserved.

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/tools-information/build-a-report.html?report=dailybulletin> CME Group Inc. A CME/Board of Trade Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com



FINAL

PG39 BULLETIN #213@		EURO FX & CME\$INDEX OPTIONS										Wed, Nov 04, 2009		PG39			
EURO FX CALL	EURO FX CALL	(FUTURES SETT.	1.48890 +	194.0)													
MAR10	-----	-----	-----	-----	5.50N	6.50+	10	.117	-----	11	390 +	6	10.10	4.20			
1640	-----	-----	-----	-----	4.30N	5.00+	7	.093	-----	1	135	UNCH	6.60	3.20A			
1660	-----	-----	-----	-----	2.60N	2.90+	3	.057	-----	15	12565 +	15	7.20	1.70			
1700	-----	-----	-----	-----					-----	307	21269 +	244					
TOTAL																	
JUN10	EURO FX CALL	(FUTURES SETT.	1.48810 +	194.0)													
1385	-----	-----	-----	-----	113.90N	128.90+	150	.753	-----	-----	5	UNCH	87.50	87.50			
1430	-----	-----	-----	-----	83.00N	95.80+	128	.663	-----	-----	457	UNCH	-----	-----			
1435	-----	-----	-----	-----	79.80N	92.40+	126	.652	-----	-----	11	UNCH	83.50B	64.00			
1440	-----	-----	-----	-----	76.90N	89.20+	123	.640	-----	-----	8	UNCH	70.00	70.00			
1460	-----	-----	-----	-----	65.60N	76.80+	112	.592	-----	-----	3	UNCH	-----	-----			
1470	-----	-----	-----	-----	60.40N	70.90+	105	.567	-----	-----	33	UNCH	-----	-----			
1480	-----	-----	-----	-----	55.60N	65.50+	99	.541	-----	-----	4	UNCH	55.50B	48.70			
1490	-----	-----	-----	-----	51.00N	60.30+	93	.515	-----	-----	3	UNCH	56.50	46.00			
1500	-----	-----	-----	-----	46.80N	55.50+	87	.489	-----	-----	40	UNCH	58.00	47.00			
1510	-----	-----	-----	-----	42.90N	51.00+	81	.463	-----	-----	28	UNCH	-----	-----			
1545	-----	-----	-----	-----	31.50N	37.60+	61	.376	-----	-----	25	UNCH	34.00	33.50			
1550	-----	-----	-----	-----	30.10N	36.00+	59	.365	-----	-----	137	UNCH	35.50	22.50			
1565	-----	-----	-----	-----	26.30N	31.50+	52	.330	-----	-----	25	UNCH	28.00	24.50			
1600	-----	-----	-----	-----	19.30N	23.00+	37	.259	-----	-----	18	UNCH	22.50	22.50			
1620	-----	-----	-----	-----	16.20N	19.30+	31	.225	-----	-----	8	UNCH	21.00	21.00			
1700	-----	-----	-----	-----	8.30N	9.80+	15	.126	-----	-----	2	81 +	2	10.50	5.50		
TOTAL																	
SEP10	EURO FX CALL	(FUTURES SETT.	1.48720 +	194.0)													
1440	-----	-----	-----	-----	87.10N	99.20+	121	.625	-----	-----	1	UNCH	-----	-----			
1455	-----	-----	-----	-----	78.70N	90.00+	113	.594	-----	-----	1	UNCH	-----	-----			
1495	-----	-----	-----	-----	59.30N	68.50+	92	.507	-----	-----	1	UNCH	-----	-----			
1500	-----	-----	-----	-----	57.20N	66.10+	89	.496	-----	-----	410	UNCH	-----	-----			
1520	-----	-----	-----	-----	49.50N	57.30+	78	.452	-----	-----	1	UNCH	-----	-----			
1600	-----	-----	-----	-----	28.00N	32.30+	43	.297	-----	-----	10	UNCH	30.00	30.00			
1700	-----	-----	-----	-----	14.70N	16.70+	20	.170	-----	-----	12	62 +	12	18.00	10.70		
TOTAL																	
NOV09	EURO FX C (EU)	(FUTURES SETT.	.00)														
1425	-----	-----	-----	-----	45.40N	64.50+	191	.994	-----	-----	25	UNCH	59.40B	24.40A			
1435	-----	-----	-----	-----	35.80N	54.50+	187	.993	-----	-----	1	UNCH	51.10B	20.40A			
1445	-----	-----	-----	-----	26.60N	44.60+	180	.986	-----	-----	6	UNCH	40.30B	22.10A			
1450	-----	-----	-----	-----	22.30N	39.70+	174	.974	-----	-----	10	UNCH	45.00B	18.20A			
1460	-----	-----	-----	-----	14.60N	30.00+	154	.939	-----	-----	33	UNCH	44.40B	11.60A			
1465	-----	-----	-----	-----	11.30N	25.30+	140	.908	-----	-----	61	UNCH	39.70B	7.90A			
1470	-----	-----	-----	-----	8.50N	20.80+	123	.860	-----	-----	89	UNCH	35.20B	5.80A			
1475	-----	-----	-----	-----	6.20N	16.50+	103	.797	-----	-----	2	101 -	2	30.90B	4.10		
1480	-----	-----	-----	-----	4.40N	12.60+	82	.712	-----	-----	21	54 +	3	26.80B	2.60		
1485	-----	-----	-----	-----	3.10N	9.30+	62	.606	-----	-----	58	115 +	38	22.90	2.00		
1490	-----	-----	-----	-----	2.10N	6.40+	43	.490	-----	108	125 +	99	20.10B	1.40A			
1495	-----	-----	-----	-----	1.40N	4.20+	28	.371	-----	-----	1	10 +	1	17.40B	1.00A		
1500	-----	-----	-----	-----	0.90N	2.60+	17	.263	-----	-----	10	64 +	6	15.00B	.70A		
1505	-----	-----	-----	-----	0.50N	1.60+	11	.178	-----	-----	1	133	UNCH	12.80B	.45A		
1510	-----	-----	-----	-----	0.35N	.90+	5	.111	-----	-----	100	159 +	96	12.30B	.35A		
1515	-----	-----	-----	-----	0.20N	.50+	3	.067	-----	-----	-----	-----	16	UNCH	10.70B	.35A	
1520	-----	-----	-----	-----	0.10N	.25+	1	.037	-----	-----	-----	-----	29	UNCH	9.40B	.20A	
1525	-----	-----	-----	-----	0.05N	.15+	1	.022	-----	-----	-----	-----	8	UNCH	6.40B	.10A	
1530	-----	-----	-----	-----	0.05N	.10+	0	.015	-----	-----	-----	-----	17	UNCH	7.30B	.10	
1535	-----	-----	-----	-----	-----	.05	UNCH	.008	-----	-----	-----	-----	151	UNCH	6.80B	.15	
1540	-----	-----	-----	-----	-----	-----	CAB	.007	-----	-----	-----	-----	82	UNCH	5.60B	.15A	
1545	-----	-----	-----	-----	-----	-----	CAB	.006	-----	-----	-----	-----	1	UNCH	5.30B	.20A	
1550	-----	-----	-----	-----	-----	-----	CAB	.006	-----	-----	-----	-----	52	UNCH	4.90B	.15A	
1555	-----	-----	-----	-----	-----	-----	CAB	.006	-----	-----	-----	-----	57	UNCH	3.70B	.15A	
1560	-----	-----	-----	-----	-----	-----	CAB	.005	-----	-----	-----	-----	3	UNCH	3.20B	.15A	
1565	-----	-----	-----	-----	-----	-----	CAB	.005	-----	-----	-----	-----	2	UNCH	3.20	.15A	
1580	-----	-----	-----	-----	-----	-----	CAB	.004	-----	-----	-----	-----	4	UNCH	.70B	.15A	
1590	-----	-----	-----	-----	-----	-----	CAB	.004	-----	-----	-----	-----	2	UNCH	.20	.20	
1595	-----	-----	-----	-----	-----	-----	CAB	.004	-----	-----	-----	-----	1	UNCH	.20	.20	
TOTAL																	
DEC09	EURO FX C (EU)	(FUTURES SETT.	1.48950 +	194.0)													
1335	-----	-----	-----	-----	135.70N	154.70+	190	.986	-----	-----	7	UNCH	76.00B	75.10			
1370	-----	-----	-----	-----	101.60N	120.30+	187	.967	-----	-----	2500	UNCH	76.90B	54.70A			
1385	-----	-----	-----	-----	87.40N	105.60+	182	.955	-----	-----	25	UNCH	87.50B	46.90A			
1390	-----	-----	-----	-----	82.70N	100.80+	181	.948	-----	-----	25	UNCH	83.20B	44.60A			
1420	-----	-----	-----	-----	56.10N	72.40+	163	.893	-----	-----	8	UNCH	68.10B	32.10A			
1430	-----	-----	-----	-----	48.00N	63.40+	154	.862	-----	-----	25	UNCH	74.40B	28.70A			
1435	-----	-----	-----	-----	44.10N	59.10+	150	.844	-----	-----	50	UNCH	69.90B	26.60A			
1440	-----	-----	-----	-----	40.30N	54.80+	145	.824	-----	-----	5	UNCH	65.40B	32.30A			
1445	-----	-----	-----	-----	36.70N	50.60+	139	.802	-----	-----	5	UNCH	61.00B	25.20A			
1450	-----	-----	-----	-----	33.20N	46.60+	134	.776	-----	-----	10	UNCH	56.70B	21.00A			
1460	-----	-----	-----	-----	26.90N	38.80+	119	.720	-----	-----	6	UNCH	48.50B	21.40A			
1465	-----	-----	-----	-----	24.00N	35.20+	112	.687	-----	-----	-----	-----	11	UNCH	44.80B	16.40A	
1470	-----	-----	-----	-----	21.30N	31.70+	104	.654	-----	-----	22	UNCH	41.00B	15.10A			
1475	-----	-----	-----	-----	18.80N	28.40+	96	.618	-----	-----	75	79 +	38	37.40B	15.50A		
1480	-----	-----	-----	-----	16.50N	25.40+	89	.580	-----	-----	60	111 +	60	35.30B	12.80A		
1485	-----	-----	-----	-----	14.40N	22.50+	81	.542	-----	-----	1	39 -	1	3			

2009 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/tools-information/build-a-report.html?
report=dailybulletin CME Group Inc. A CME/Board of Trade Company. 20 South Wacker Drive, Chicago,
Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com



FINAL

PG39 BULLETIN #213@

EURO FX & CME\$INDEX OPTIONS

wed, Nov 04, 2009 PG39

Table with columns for contract type (EURO FX PUT), settlement date (FUTURES SETT.), strike price, quantity, and price. Includes sub-totals for NOV09, DEC09, and JAN10.

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/Board of Trade Company. All rights reserved.

2009 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/tools-information/build-a-report.html? report=dailybulletin CME Group Inc. A CME/Board of Trade Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com



FINAL

PG39 BULLETIN #213@

EURO FX & CME\$INDEX OPTIONS

Wed, Nov 04, 2009 PG39

Table with columns for date (JAN10, MAR10, JUN10, SEP10), EURO FX PUT, (FUTURES SETT. .000), and various numerical values representing option contracts and prices.

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/Board of Trade Company. All rights reserved.

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/tools-information/build-a-report.html?report=dailybulletin> CME Group Inc. A CME/Board of Trade Company. 20 South Wacker Drive, Chicago, Illinois 60606-7499. Statistics: (312) 930-8280 Fax: (312) 930-8203 E-Mail: marketdataops@cmegroup.com



FINAL

PG39 BULLETIN #213@ EURO FX & CME\$INDEX OPTIONS wed, Nov 04, 2009 PG39

EURO FX PUT											
TOTAL	EURO FX P (EU)	(FUTURES SETT.	.00)								
NOV09	EURO FX P (EU)										
1245	----	----	----	----							
1265	----	----	----	----							
1320	----	----	----	----							
1330	----	----	----	----							
1350	----	----	----	----							
1370	----	----	----	----							
1375	----	----	----	----							
1390	----	----	----	----							
1395	----	----	----	----							
1400	----	----	----	----							
1410	----	----	----	0.05N							
1415	----	----	----	0.10N							
1420	----	----	----	0.20N							
1425	----	----	----	0.30N							
1430	----	----	----	0.45N							
1435	----	----	----	0.70N							
1440	----	----	----	1.00N							
1445	----	----	----	1.50N							
1450	----	----	----	2.20N							
1455	----	----	----	3.20N							
1460	----	----	----	4.50N							
1465	----	----	----	6.20N							
1470	----	----	----	8.40N							
1475	----	----	----	11.10N							
1480	----	----	----	14.30N							
1485	----	----	----	18.00N							
1490	----	----	----	22.00N							
1495	----	----	----	26.30N							
1500	----	----	----	30.80N							
1505	----	----	----	35.40N							
TOTAL											
DEC09	EURO FX P (EU)	(FUTURES SETT.	1.48950 +	194.0)							
1250	----	----	----	0.15N							
1275	----	----	----	0.25N							
1295	----	----	----	0.30N							
1300	----	----	----	0.35N							
1305	----	----	----	0.50N							
1320	----	----	----	1.00N							
1350	----	----	----	1.20N							
1360	----	----	----	1.60N							
1370	----	----	----	1.80N							
1375	----	----	----	2.10N							
1380	----	----	----	2.40N							
1385	----	----	----	2.70N							
1390	----	----	----	3.50N							
1400	----	----	----	4.00N							
1405	----	----	----	4.60N							
1410	----	----	----	5.30N							
1415	----	----	----	6.00N							
1420	----	----	----	6.90N							
1425	----	----	----	7.90N							
1430	----	----	----	9.00N							
1440	----	----	----	10.20N							
1445	----	----	----	11.60N							
1450	----	----	----	13.10N							
1455	----	----	----	14.90N							
1460	----	----	----	16.80N							
1465	----	----	----	18.90N							
1470	----	----	----	21.20N							
1475	----	----	----	23.70N							
1480	----	----	----	26.40N							
1490	----	----	----	32.50N							
1500	----	----	----	39.30N							
1505	----	----	----	42.90N							
TOTAL											
JAN10	EURO FX P (EU)	(FUTURES SETT.	.00)								
1345	----	----	----	3.80N							
1380	----	----	----	6.90N							
1390	----	----	----	8.20N							
1400	----	----	----	9.80N							
1420	----	----	----	13.90N							
1430	----	----	----	16.60N							
1470	----	----	----	32.20N							
1480	----	----	----	37.40N							
TOTAL											
MAR10	EURO FX P (EU)	(FUTURES SETT.	1.48890 +	194.0)							
1300	----	----	----	6.50N							
1330	----	----	----	9.30N							
1335	----	----	----	9.90N							
1350	----	----	----	11.80N							
1370	----	----	----	14.90N							
1400	----	----	----	21.30N							
1415	----	----	----	25.40N							
1435	----	----	----	31.90N							
1440	----	----	----	33.80N							
1445	----	----	----	35.70N							
1460	----	----	----	42.20N							
1470	----	----	----	46.90N							
1485	----	----	----	54.70N							
1490	----	----	----	57.60N							
1495	----	----	----	60.50N							
1500	----	----	----	63.50N							
1505	----	----	----	66.60N							
TOTAL											

** Option prices quoted per Daily Information Bulletin convention. For example, an Euro FX option price of 20.30 on this page is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = \$2,537.50.**