# 2010

## PRODUCT GUIDE AND CALENDAR

# FX PRODUCTS

CME Group

A CME/Chicago Board of Trade/NYMEX Company

As the world's largest and most diverse derivatives marketplace, CME Group (www.cmegroup.com) is where the world comes to manage risk. CME Group exchanges offer the widest range of global benchmark products across all major asset classes, including futures and options based on interest rates, equity indexes, foreign exchange, energy, agricultural commodities, metals, weather and real estate. CME Group brings buyers and sellers together through its CME Globex electronic trading platform and its trading facilities in New York and Chicago. CME Group also operates CME Clearing, one of the largest central counterparty clearing services in the world, which provides clearing and settlement services for exchange-traded contracts, as well as for over-the-counter derivatives transactions through CME ClearPort. These products and services ensure that businesses everywhere can substantially mitigate counterparty credit risk in both listed and over-the-counter derivatives markets.

# MANAGE CURRENCY RISK. CONTROL CREDIT RISK. TRADE HOW YOU LIKE.

## ONLY WITH **CME GROUP FX**.

Only CME Group allows FX traders to manage their currency risk on or off exchange, from anywhere in the world – with the benefit of centralized clearing to guarantee the creditworthiness of each transaction. Our complete portfolio of product and service offerings includes:

- Listed FX products through the Central Limit Order Book on CME Globex, the world's leading electronic trading platform.
- Clearing service for OTC FX trades through CME ClearPort – an open-access, platform-agnostic, post-execution clearing solution. Additionally, our streamlined approach to reporting and clearing processes through CME ClearPort makes Block Trading and EFP transactions more efficient, flexible and cost-effective than ever.
- Instant access to liquidity, direct from the floor, with voice brokers and floor traders interacting on your behalf to facilitate price discovery and efficient execution.

With CME Group FX, you have transparent and equal access to an innovative global product suite of 49 futures and 32 options contracts. We are the largest regulated FX marketplace in the world – serving a diverse range of market participants that includes Banks, Hedge Funds, CTAs, Proprietary Investment Firms, Multinational Companies and Individual Traders.

Note: All contracts are listed with, and subject to, the rules and regulations of CME.

# WELCOME TO THE 2010 FX PRODUCT GUIDE AND CALENDAR

For the convenience of our customers, this calendar provides an overview of contract specifications, expiration dates and relevant economic release dates for 2010, as well as quote vendor symbols and other useful information about one of the most popular CME product lines.

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# FX FUTURES AND OPTIONS LISTED PRODUCT OFFERINGS

## DESIGNED FOR THE RAPID PACE OF A GLOBAL MARKETPLACE

CME Group is the world's largest regulated marketplace for FX trading, and one of the top two FX platforms in the world. We offer 49 futures, including 2 E-mini and 6 E-micro Forex size contracts, as well as 32 options contracts based on 20 currencies.

**Our FX products offer:**

**Increased Safety and Security**
Centralized clearing which segregates customer funds and acts as the buyer to every seller and the seller to every buyer – substantially mitigating counterparty credit risk.

**Transparency and Anonymity**
The complete book of prices is visible to every customer, regardless of size, and transaction costs and fees are fully disclosed.

**Electronic Access**
With the CME Globex electronic trading platform, traders have instant access to FX products from anywhere in the world, virtually around the clock.

**Diverse Client Base**
Unprecedented access to a diverse client base of institutional investors, proprietary investment firms, hedge funds and active individual traders.

## LISTED PRODUCT OFFERINGS

### G10 CURRENCY PAIRS

- AUD/USD*
- AUD/CAD
- AUD/JPY
- AUD/NZD
- CAD/USD*
- CAD/JPY
- CHF/USD*
- CHF/JPY
- CME$INDEX*
- EUR/USD*
- E-mini EUR/USD
- EUR/AUD
- EUR/GBP*
- EUR/CAD
- EUR/CHF*
- EUR/JPY*
- EUR/NOK
- EUR/SEK
- GBP/USD*
- GBP/JPY
- GBP/CHF
- JPY/USD*
- E-mini JPY/USD
- NOK/USD
- NZD/USD*
- SEK/USD

### E-MICROS

- E-micro AUD/USD
- E-micro EUR/USD
- E-micro GBP/USD
- E-micro USD/CAD
- E-micro USD/CHF
- E-micro USD/JPY

### EMERGING MARKET CURRENCY PAIRS

- BRL/USD*
- CZK/USD*
- CZK/EUR*
- HUF/EUR*
- HUF/USD*
- ILS/USD*
- KRW/USD*
- MXN/USD*
- PLN/USD*
- PLN/EUR*
- RMB/USD*
- RMB/EUR*
- RMB/JPY*
- RUB/USD*
- ZAR/USD*
- USD/TRY
- EUR/TRY

* Denotes that both futures and options are available.

# THE INCREASED SECURITY AND SAFETY OF CENTRAL COUNTERPARTY CLEARING

In today's market environment, effective risk management is a business imperative. Risk management opens the door to opportunity. It supports faster and smarter decisions. And although risk management can be measured in dollars, euros and yen, it also depends on the tangible benefits of transparency, liquidity, trust and confidence.

That's what CME Group's centralized clearing capability brings to the FX markets it serves. By acting as the counterparty to every trade, CME Clearing mitigates counterparty credit risk, meaning that for every trade completed on our exchange, we guarantee the financial soundness of both parties. By being at the center of every transaction, we can protect everyone's interest and ensure the integrity of the marketplace.

## MORE THAN 100 YEARS WITHOUT A DEFAULT

See next page for key features of CME Clearing.

## KEY FEATURES OF CME CLEARING

- **Your counterparty credit risk is substantially mitigated** as CME Clearing becomes the buyer to every seller and the seller to every buyer. We guarantee the financial soundness of both parties, whether you trade on-exchange or trade off-exchange and clear through CME ClearPort, a set of flexible clearing services open to OTC market participants that substantially mitigates counterparty risk and provides capital efficiencies across a wide range of asset classes.
- **Accumulation of debts/losses is limited** and transparency is achieved as CME Clearing marks your positions to market twice daily.
- **Approximately $8 billion in financial safeguards** stand ready to mitigate systemic risk.* In over a century of excellence, CME Clearing has never had a default.
- **Customer segregation protections** under which your funds are not subject to creditor claims against your own clearing firm should it become financially unstable or insolvent.
- **Documentation is not required**, so your risk is mitigated more efficiently.
- **Multilateral netting helps you gain capital efficiencies** and decreases your credit exposure.
- **Your choice of execution is preserved** – and made safer. You have the flexibility to manage your risk on-exchange or with cleared-only services for OTC products, all with the performance guarantee of CME Clearing.

* Approximately $8B in financial safeguards as of March 31, 2009.

# WHEN MARKETS MOVE, THEY MOVE ON CME GLOBEX

The world's most advanced electronic derivatives trading platform, CME Globex gives you access to a worldwide liquidity pool for all our FX products. Customers in more than 90 countries access the platform through a range of connectivity options. These include Internet connections, more than 1,000 direct connections and eight telecommunication hubs around the globe that provide reduced connectivity costs, increased accessibility and fast, efficient trading. Trades on CME Globex are executed in less than the blink of an eye and confirmations are immediately sent to the customer anywhere in the world. CME Group is constantly working to reduce processing time and our focus on speed and reliability has had very positive results. The round trip time for FX trades on CME Globex now averages 2.5 milliseconds. The platform is continuously enhanced to serve customers with high-speed, high-volume capacity, improved options capabilities and a range of new products.

## KEY FEATURES OF CME GLOBEX

- Performance and speed
- Diverse, innovative products
- Direct market access
- Central counterparty clearing
- Fairness, transparency and anonymity
- Innovative functionality
- Global distribution and international hubs
- Market integrity

To learn more about the benefits of CME Globex and how to connect, visit **www.cmegroup.com/globex**.

# FX POST-EXECUTION CLEARING SERVICE

## FX THROUGH CME CLEARPORT

## FLEXIBLE, SECURE CLEARING SERVICE FOR THE GLOBAL OTC FX MARKET.

The open-access, platform-agnostic structure of CME ClearPort means you have access to a post-execution clearing service that lets you control how, with whom and on what terms you trade – while increasing your security, efficiency and confidence.

**Mitigate your counterparty risk**

CME ClearPort uses a central counterparty clearing model, where counterparty credit risk is shared among clearing members. This allows the central clearing house to guarantee the performance of every transaction – and the security of every clearing member's customer.

**Enhance operational efficiency**

Post-trade clearing and processing with CME ClearPort eliminates significant documentation time. In addition, all OTC FX positions (e.g., spot, forwards, swaps, options, NDFs, etc.) sent to CME Clearing allow for the same powerful cross-margin efficiencies as exchange-traded FX futures and options.

**Access independent, third-party valuations**

CME ClearPort gives you access to neutral, third-party valuations and our daily mark-to-market process enables you to track positions accurately and assess risk.

## SCOPE OF SERVICE

### PRODUCTS AVAILABLE AT LAUNCH:

- Spot, swaps and forwards
- Flexible notional values and settlement dates
- Tenors out to five years

### CURRENCIES AVAILABLE AT LAUNCH:

| | |
|---|---|
| • Euro | EUR/USD |
| • Japanese yen | USD/JPY |
| • British pound | GBP/USD |
| • Australian dollar | AUD/USD |
| • Swiss franc | USD/CHF |
| • Canadian dollar | USD/CAD |
| • Euro – Japanese yen | EUR/JPY |
| • Euro – British pound | EUR/GBP |

*All cleared in interbank terms.*

### COMING SOON:

- FX options
- Additional currency pairs
- NDF currencies

For more information, visit **www.cmegroup.com/fxclearing**.

# CLEARING OTC FX THROUGH CME CLEARPORT

**Increase your trading flexibility.**
**Mitigate your counterparty credit risk.**

CME ClearPort is a comprehensive set of flexible clearing services for the OTC market. Launched in 2002 to provide centralized clearing services and mitigate risk in the energy marketplace, today CME ClearPort clears transactions across multiple asset classes. With OTC clearing through CME ClearPort, you can continue to negotiate your own prices privately and conduct business off exchange – but you gain increased security, efficiency and confidence.

- Clears more than 500,000 contracts daily.
- Brings together more than 10,000 registered users – commercial, banking, hedge funds, trading entities – IDBs, FCMs and clearing firms.
- Features more than 700 products available for clearing, with more to come.

**Comprehensive clearing services.**

CME ClearPort offers an array of clearing services, allowing us to tailor our services to the needs of our customers. CME ClearPort's FX capabilities range from clearing OTC FX transactions to reporting Block Trades and EFPs of our standard listed products.

OTC transactions cleared through CME ClearPort

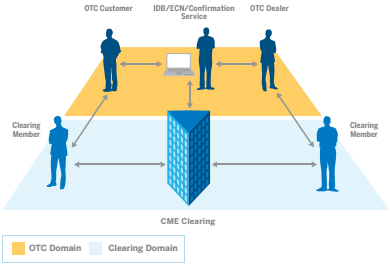
Block Trades and EFPs of our listed products through CME ClearPort

## A complementary service with added security.

CME ClearPort preserves the customer and dealer relationship and adds an extra level of protection to the transaction.
Here's how it works:

- Customers (such as corporate treasuries, asset management firms, hedge funds and proprietary trading firms) continue to negotiate transactions bilaterally in the OTC market. Then they clear those transactions through a CME clearing member.
- Clearing members collect margin from clients, who in turn provide margin to CME Clearing.
- In the event your original counterparty (clearing member/dealer/other customer) defaults, the central counterparty covers the counterparty's obligations, insulating you – and other clearing members, dealers and customers – from losses.

Together, CME ClearPort's added layer of credit risk mitigation and independent valuations complement existing relationships and give OTC FX customers added certainty.




For more information on registration and how to begin entering trades, visit **www.cmegroup.com/fxclearing**.

# TOOLS AND RESOURCES TO GET STARTED TRADING FX FUTURES AND OPTIONS

Today's greater need for risk management and hedging tools requires investors to become increasingly sophisticated about futures and options on futures products.

In this section learn more about:

- CME DataMine
- CME E-quotes
- CME E-quivalents
- Free educational resources

For additional information to help you get started trading our FX products, please visit our Web site at **www.cmegroup.com/fx**. You will be able to access a number of other brochures, online seminars as well as marketing and educational materials that can answer your questions or help you to begin trading these products.

If you would like to talk to a member of the CME Group FX team, please call one of our global offices:

| | |
|---|---|
| **Chicago** | +1 312 930 3148 |
| **Singapore** | +65 6593 5561 |
| **London** | +44 20 7796 7122 |
| **Tokyo** | +81 3 5403 4829 |

# COMPREHENSIVE HISTORIC MARKET DATA – RAW AND STRAIGHT FROM THE SOURCE

CME DataMine offers the most comprehensive, authoritative price information available on our contracts. With a broad array of data types including market depth and top-of-book, CME DataMine provides the exact fuel that algorithmic trading engines require. CME DataMine allows you to test and tune the predictive quality of trading algorithms, evaluate/benchmark historic quality of fills, evaluate/backup internal databasing of market data and more.

## KEY FEATURES OF CME DATAMINE

**Data now available for all CME, CBOT, NYMEX and COMEX products.**

- Market Depth Data
- Top-of-Book (BBO) Data
- Time and Sales Data
- End-of-Day Data

For more information on CME DataMine, visit **www.cmegroup.com/datamine**.

# REAL-TIME MARKET DATA

CME E-quotes is a revolutionary software application offering world-class charting and analytics, real-time quotes and news on our traded products. CME E-quotes desktop and mobile products are available with access to data and quotes for all our traded products including, CME, CBOT, NYMEX and COMEX. CME E-quotes also provides access to data and quotes for KCBOT and MGE traded products. Plus, gain access to any of the Dow Jones Commodity NewsWires, customizable Quote Monitors with Live Quote Link to an Excel spreadsheet (DDE), advanced Option Chain Monitors, Market Depth, Time and Sales, and more.

To sign up for or to learn more about the CME E-quotes, visit **www.cmegroup.com/e-quotes**.

# CME E-QUIVALENTS

**FX futures in spot equivalent prices — free, real-time and online.** CME E-quivalents is a free Web-based application that displays real-time FX prices in spot-equivalent terms for all 49 FX futures products. The application makes FX futures markets more easily accessible to traders accustomed to the pricing format of the FX spot markets.

It also offers:

- Pricing for American- and European-style options and volatility-quoted options on futures in AUD/USD, CAD/USD, CHF/USD, EUR/USD, GBP/USD and JPY/USD
- Live quotes for three currency pairs per page
- Top five bids and offers in spot market convention
- Forward rate quotes

This tool enables traders to compare the spot-equivalent FX futures price with the spot market price to determine which market has tighter spreads and deeper liquidity. CME E-quivalents can be found at **www.cmegroup.com/e-quivalents**.

# CME GROUP FX EDUCATION

### Commitment to Education and Resources

CME Group has made it easier than ever to trade its FX futures and options by providing a variety of helpful resources in the Education section of its Web site at www.cmegroup.com/fxedu.

CME Group offers a free online FX course, which is available at no cost on the CME Group Web site at www.cmegroup.com/fxedu.

Check the Education section of the CME Group Web site often, as listings and archived materials are continually added and updated.

### Online Resources Include:

- Free market commentary – visit www.cmegroup.com/marketcommentary
- Free trading FX online course
- Online product trading Webinars and demos led by professional traders (live and on-demand)
- Trading simulators for our products
- Calendar of upcoming live events with CME Group representatives
- Strategy papers, product brochures and white papers

For more information on the CME Group FREE online FX course, visit **www.cmegroup.com/fxedu**.

# FX PRODUCTS TRADING FEES

CME Group offers customers like you a competitive fee structure for trading FX products in the world's largest regulated FX marketplace. No matter if you are a AAA bank, hedge fund or active individual trader, CME Group offers fully disclosed, competitive pricing and flat fees for all available currencies.

All pricing is per side and includes a CME Globex electronic trading platform fee and a CME Clearing fee.

Fees listed apply to the CME Clearing Member firm. Please note, your firm or broker will determine your final pricing.

To learn more about cost efficient ways to trade FX products, call a member of our FX product team or visit, **www.cmegroup.com/incentives**.

## COMPETITIVE REGULAR FEE STRUCTURE

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| FX futures | $1.00 | $0.60 | $1.60 |
| FX options | $0.25 | $0.60 | $.85 |
| E-mini FX futures | $0.50 | $0.35 | $.85 |
| E-micro Forex futures | $0.10 | $0.06 | $.16 |

**CME Group offers fully disclosed, competitive pricing and flat fees for all available currencies.**

# INCENTIVE PROGRAMS

CME Group offers a number of fee-incentive programs designed to help firms, like yours, trading our FX products realize significant cost savings and increase the rate of return on every trade. To take advantage of the following incentive programs, you must have a program application approved by CME Group and be a clearing member of CME or have a relationship with an existing clearing firm.

## ELECTRONIC CORPORATE MEMBERSHIP (ECM)

To qualify, participants must be a Proprietary Trading Firm.

### ECM Volume Incentive Program

**To qualify, participants must at least trade an average of 50 sides per day.**

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades* | $0.10 | $0.49 | $.59 |
| E-mini FX futures | $0.10 | $0.49 | $.59 |
| E-micro Forex futures | $0.05 | $0.05 | $.10 |

### ECM Holding Member Incentive Program

**For more information on this membership, please refer to the Trading Member – 106.H section on the Memberships page.**

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades* | $0.10 | $0.34 | $.44 |
| E-mini FX futures | $0.10 | $0.34 | $.44 |
| E-micro Forex futures | $0.04 | $0.04 | $.08 |

* Fees listed are for both FX futures and options.

## EMERGING MARKETS INCENTIVE PROGRAM (EMIP)

To qualify, participants must be new traders at a Proprietary Trading Firm or Trading Arcade located in a CME Group approved Emerging Market location.

**Fees up to 50,000 sides per new trader for electronic trades through December 31, 2010**

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees | Waived | Waived | **Waived** |

## ASIA-PACIFIC INCENTIVE PROGRAM (AIP)

To qualify, the bank must be located in the Asia-Pacific region.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades* | $0.10 | $0.39 | **$.49** |
| Fees for open outcry | N/A | $0.45 | **$.45** |
| E-mini FX futures | $0.10 | $0.39 | **$.49** |
| E-micro Forex futures | $0.05 | $0.05 | **$.10** |

## ELECTRONICALLY-TRADED FX BANK INCENTIVE PROGRAM (BIP)

To qualify, the bank must use the CME Globex electronic trading platform for their proprietary FX electronic trades.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades* | $0.10 | $0.39 | $.49 |
| E-mini FX futures | $0.50 | $0.35 | $.85 |
| E-micro Forex futures | $0.05 | $0.05 | $.10 |

## INTERNATIONAL INCENTIVE PROGRAM (IIP)

To qualify, participants must be a Proprietary Trading Firm or Trading Arcade located outside of North America.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades* | $0.10 | $0.39 | $.49 |
| E-mini FX futures | $0.10 | $0.39 | $.49 |
| E-micro Forex futures | $0.05 | $0.05 | $.10 |

* Fees listed are for both FX futures and options.

## CTA/HEDGE FUND PILOT PROGRAM

To qualify, the CTA/Hedge Fund must have more than $1 billion in assets under management.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades* | Waived | $0.60 | $.60 |

## HIGH VELOCITY CTA/HEDGE FUND PILOT PROGRAM

To qualify, the CTA/Hedge Fund must have more than $50 million in assets under management **and** exceed 125,000 electronic FX sides per month to receive the fee discount.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades* | Waived | $0.60 | $.60 |

# EFP AND BLOCK TRADES

For privately negotiated transactions executed apart from the public auction market and cleared by CME Clearing.

## BLOCK TRADES

| | Fee for futures and options | Total |
|---|---|---|
| Block Trades | $1.00 | $1.00 |

**Fees reduced 43% for EFP and Block Trades from $1.75 – now $1.00.****

## EFP

| | Fees | Total |
|---|---|---|
| Standard Size Contracts | $1.00 | $1.00 |
| E-micro Forex futures | $0.17 | $.17 |

** Fees reduced for standard-size contracts only.

# MEMBERSHIPS

Membership at CME allows you to trade FX products on the trading floor or electronically at significantly reduced rates. Members are also shareholders in CME, holding specially designated shares that convey specific privileges. There are three different types of membership programs available, which are detailed below.

## CORPORATE EQUITY MEMBER

The Corporate Equity Membership allows Proprietary Trading Firms and Hedge Funds to receive equity/member fees. Firms and Hedge Funds are required to have:

- At least two memberships for CME, IMM and IOM divisions
- At least one membership for GEM division
- At least 8,000 A shares must be assigned to the clearing member (effective February 1, 2007)

While meeting all CME requirements for clearing membership, they are not subject to Exchange capital, monthly financial reporting and examination requirements.

**Program Eligibility:** Corporate entities who conduct house trading activity with corporate funds, do not have customers, do not qualify traders and do not clear their trades directly with the Exchange.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| FX futures | $0.25 | $0.07 | $.32 |
| FX options | $0.25 | $0.07 | $.32 |
| E-mini FX futures | $0.25 | $0.035 | $.285 |
| E-micro Forex futures | $0.02 | $0.015 | $.035 |

**As a Corporate Equity Member, you may be eligible for additional reductions in CME Globex fees.** Volume will be aggregated across all FX and E-mini FX futures products and contract months by account owner (spread transactions are not included).

The following tiered rates will apply based on your Average Daily Volume (ADV):

## STANDARD CONTRACTS

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| ADV 0 – 5,000 | $0.25 | $0.07 | $.32 |
| ADV 5,001 – 10,000 | $0.13 | $0.07 | $.20 |
| ADV 10,001 – 30,000 | $0.08 | $0.07 | $.15 |
| ADV 30,001 – 60,000 | $0.06 | $0.07 | $.13 |
| ADV 60,001+ | $0.04 | $0.07 | $.11 |

## E-MINI CONTRACTS

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| ADV 0 – 5,000 | $0.25 | $0.035 | $.285 |
| ADV 5,001 – 10,000 | $0.13 | $0.035 | $.165 |
| ADV 10,001 – 30,000 | $0.08 | $0.035 | $.115 |
| ADV 30,001 – 60,000 | $0.06 | $0.035 | $.095 |
| ADV 60,001+ | $0.04 | $0.035 | $.075 |

## TRADING MEMBER – 106.H

The Trading Membership is designed to significantly reduce total transaction fees on our traded products. It offers the opportunity for house trading activity of corporate entities who are not clearing members to receive preferential fees for the proprietary trading activity of the Trading Member. Firms will be required to either purchase one membership or lease two memberships in the division in which they wish to trade. CME Clearing members may facilitate the purchase and leasing of seats on behalf of their customer.

**Program Eligibility:** Corporate entities who conduct house trading activity with corporate funds.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| Fees for electronic trades | $0.10 | $0.34 | $.44 |
| Fees for open outcry | N/A | $0.45 | $.45 |
| E-mini FX futures | $0.25 | $0.25 | $.50 |
| E-micro Forex futures | $0.04 | $0.04 | $.08 |

## FAMILY OF FUNDS MEMBER

This program allows a family of funds that is managed by a fund management company to receive equity/member fees without the need for each fund in the family to become an inactive clearing member. However, one fund in the family of funds or the fund management company must become an inactive clearing member. For additional funds in the family to be eligible for equity/member fees, a membership (CME, IMM or IOM) can be purchased to extend the reduced clearing fees to an additional five funds managed by a qualified fund management company.

**Program Eligibility:** Effective July 2, 2007, the family of funds must have a minimum of $1 billion in assets under management.

| | Globex Fee | Clearing Fee | Total |
|---|---|---|---|
| FX futures | $0.25 | $0.07 | $.32 |
| FX options | $0.25 | $0.07 | $.32 |
| E-mini FX futures | $0.25 | $0.035 | $.285 |
| E-micro Forex futures | $0.02 | $0.015 | $.035 |

Note: Fees are subject to change visit www.cmegroup.com/incentives for the most up to date fees.

# FX CONTRACTS

# FX FUTURES AND OPTIONS: CONTRACT SPECIFICATIONS

We offer a fully global product suite of 49 futures and 32 options contracts on 20 currencies, including G10 currencies such as the euro and Japanese yen, as well as the currencies of countries with emerging markets, such as Mexico and China.

These products are available for trading electronically virtually around the clock on the CME Globex platform and on our trading floor. In addition to the full-sized contracts, we offer E-mini FX and E-micro Forex products – E-mini EUR/USD, E-mini JPY/USD, E-micro AUD/USD, E-micro EUR/USD, E-micro GBP/USD, E-micro USD/CAD, E-micro USD/CHF and E-micro USD/JPY. We also list 20 cross-rate FX products that are non-U.S. dollar pairs. These products include 12 contracts involving the euro, three with British pounds, three with Swiss francs, three with Canadian dollars, six with Japanese yen and four with Australian dollars.

# FX FUTURES CONTRACT INFORMATION

## Trading Hours

**CME Globex:**

**Chicago (Central Time):** Sunday – Opens at 5:00 p.m. (for the next trade date) to 4:00 p.m. the following day. Monday through Friday – Opens at 5:00 p.m. (for the next trade date) to 4:00 p.m. the next day. Except on Friday – Closes at 4:00 p.m. and reopens Sundays at 5:00 p.m.

**London (GMT):** Sunday – Opens at 11:00 p.m. (for the next trade date) to 10:00 p.m. the following day. Monday through Friday – Opens at 11:00 p.m. (for the next trade date) to 10:00 p.m. the next day. Except on Friday – Closes at 10:00 p.m. and reopens Sundays at 11:00 p.m.

**Singapore (UTC/GMT+8):** Monday – Opens at 7:00 a.m. to 6:00 a.m. the following day. Tuesday through Saturday – Opens at 7:00 a.m. to 6:00 a.m. the next day. Except on Saturday – Closes at 6:00 a.m. and reopens Monday at 7:00 a.m.

**Tokyo (UTC/GMT+9):** Monday – Opens at 8:00 a.m. to 7:00 a.m. the following day. Tuesday through Saturday – Opens at 8:00 a.m. to 7:00 a.m. the next day. Except on Saturday – Closes at 7:00 a.m. and reopens Monday at 8:00 a.m.

Note: Times listed are when daylight saving time is not in effect.

**Open Outcry:**

**Chicago (Central Time):** Monday through Friday – 7:20 a.m. – 2:00 p.m.

**London (GMT):** Monday through Friday – 1:20 p.m. – 8:00 p.m.

**Singapore (UTC/GMT+8):** Monday through Friday – 9:20 p.m. – 4:00 a.m.

**Tokyo (UTC/GMT+9):** Monday through Friday – 10:20 p.m. – 5:00 a.m.

### FX Contract Month Listings

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec) for futures on AUD/USD, AUD/CAD, AUD/JPY, AUD/NZD, CAD/USD, CAD/JPY, CHF/USD, CHF/JPY, CME$INDEX, CZK/USD, CZK/EUR, EUR/USD, EUR/AUD, EUR/CAD, EUR/CHF, EUR/JPY, EUR/GBP, EUR/NOK, EUR/SEK, HUF/USD, HUF/EUR, ILS/USD, JPY/USD, GBP/USD, GBP/CHF, GBP/JPY, NOK/USD, NZD/USD, PLN/USD, PLN/EUR, SEK/USD, USD/TRY and EUR/TRY.

Twelve consecutive contract months for futures on BRL/USD.

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months for futures on: KRW/USD, MXN/USD RMB/USD, RMB/EUR, RMB/JPY and ZAR/USD.

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec) for futures on: E-mini EUR/USD, E-mini JPY/USD, E-micro AUD/USD, E-micro EUR/USD, E-micro GBP/USD, E-micro USD/CAD, E-micro USD/CHF and E-micro USD/JPY.

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec) for futures on: RUB/USD.

## Last Trading Day

Trading ceases at 9:16 a.m. CT on the second business day immediately preceding the third Wednesday of the contract month (usually Monday), except for, BRL/USD, CAD/USD, E-micro USD/CAD, KRW/USD, RMB/USD, RMB/EUR, RMB/JPY, RUB/USD, USD/TRY and EUR/TRY.

CAD/USD and E-micro USD/CAD futures terminate trading at 9:16 a.m. CT on the business day immediately preceding the third Wednesday of the contract month (usually Tuesday).

BRL/USD futures terminate trading at 2:00 p.m. CT on the last business day of the month for the Central Bank of Brazil immediately preceding the contract month.

KRW/USD futures terminate trading at 3:30 p.m. Seoul time on the second business day immediately preceding the third Wednesday of the contract (usually Monday), which would be either 12:30 a.m. (winter) or 1:30 a.m. (summer) CT on the second business day preceding the third Wednesday of the contract month (usually early Monday morning CT).

Close of trading for contracts on the RUB/USD is 11:00 a.m. Moscow time on the fifteenth day of the month, or, if not a business day, on the next business day for the Moscow interbank foreign exchange market.

RMB/USD, RMB/EUR and RMB/JPY terminate trading at 9:00 a.m. Beijing time on the first Beijing business day immediately preceding the third Wednesday of the contract month (usually Tuesday in Beijing), which is 7:00 p.m. CT in winter or 8:00 p.m. CT in summer on the second Chicago business day preceding the third Wednesday of the contract month (usually Monday evening CT).

USD/TRY and EUR/TRY trading ceases at 12:30 a.m. CT on the business day immediately preceding the third Wednesday of the contract month (usually early on Tuesday morning CT, which is 8:30 a.m. Istanbul/Ankara time on Tuesday).

### Delivery or Cash Settlement

Physical delivery takes place on the third Wednesday of the contract month in the country of issuance at a bank designated by the clearing house, except for BRL/USD, KRW/USD, RMB/USD, RMB/EUR, RMB/JPY and RUB/USD, which are cash-settled.

### Maximum Price Fluctuation (Banding)

No price limits for floor or electronic trading; however, for electronic trading, automated price banding prevents execution of orders at prices outside set parameters based on the last sale, best bid or best offer. Price banding prevents the entry of limit orders more than a predetermined amount above the last price in the case of bids and more than the same predetermined amount below the last price in the case of offers. The band "shadows" the last currency futures price as it reacts to new transaction prices, higher bids and lower offers.

# FX OPTIONS CONTRACT INFORMATION

## Trading Hours Central Time (CT)

**CME Globex Electronic Markets:** Sunday – Opens at 5:00 p.m. (for the next trade date) to 4:00 p.m. the following day. Monday through Friday – Opens at 5:00 p.m. (for the next trade date) to 4:00 p.m. the next day. Except on Friday – Closes at 4:00 p.m. and reopens Sundays at 5:00 p.m.

**Open Outcry:** 7:20 a.m. – 2:00 p.m. Monday through Friday

## FX Options Contracts

For American-style: AUD/USD, CAD/USD, CHF/USD, CME$INDEX, CZK/USD, CZK/EUR, EUR/USD, EUR/CHF, EUR/GBP, EUR/JPY, GBP/USD, HUF/USD, HUF/EUR, ILS/USD, JPY/USD, NZD/USD, PLN/USD, PLN/EUR, RUB/USD, and for European-style: AUD/USD, CAD/USD, CHF/USD, EUR/USD, GBP/USD and JPY/USD. The contract listings are as follows:

**Quarterly Options**

*Contract Listings*

The first four months in the March quarterly cycle.

*Expiration/Last Trading Day*

Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month.

Exceptions are the RUB/USD contract, for which the expiration is at 11:00 a.m. Moscow time on the fifteenth day of the month or, if this is not a business day, then on the next business day for the Moscow interbank foreign exchange market, and the ILS/USD contract, for which the expiration is at the close of trading on the second Thursday immediately preceding the third Wednesday of the contract month.

**Serial Options (except the RUB/USD)**

*Contract Listings*

Two serial options are listed at any time. Their expirations precede that of the underlying futures contract by one and two months. For example, following the expiration of the March futures and options cycle, April and May serial options on the front June futures contract are still available for trading. Consequently, the serial option expirations fall in Jan, Feb, Apr, May, Jul, Aug, Oct and Nov.

*Expiration/Last Trading Day*

Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month, except the ILS/USD, for which the close of trading is on the second Thursday immediately preceding the third Wednesday of the contract month.

**Weekly Options**

*Contract Listings*

Four weekly options are listed at any time, with the following exceptions, for which weekly options are not currently listed: CZK/USD, CZK/EUR, HUF/USD, HUF/EUR, PLN/USD and PLN/EUR.

*Expiration/Last Trading Day*

Close of trading is on the four nearest Fridays that are not also terminations for quarterly and serial options, except the ILS/USD, for which the close of trading is on the second Thursday immediately preceding the third Wednesday of the contract month.

## FX Options Contracts

For BRL/USD, KRW/USD, MXN/USD, RMB/USD, RMB/EUR, RMB/JPY and ZAR/USD, the contract listings are as follows:

**Monthly Options**

*Contract Listings*

Twelve consecutive contract months for BRL/USD, KRW/USD, MXN/USD, RMB/USD, RMB/EUR, RMB/JPY and ZAR/USD.

*Expiration/Last Trading Day*

Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month for the MXN/USD and the ZAR/USD. For the BRL/USD, KRW/USD, RMB/USD, RMB/EUR and RMB/JPY, the close of trading is the same as the underlying futures contract.

**Weekly Options**

*Contract Listings*

Four weekly options are listed at any time.

*Expiration/Last Trading Day*

Close of trading is on the four nearest Fridays that are not also terminations for monthly options.

### Ticker Symbol Nomenclature

CME Group disseminates currency market data over a ticker feed to the direct quote vendor's networks. Currency options ticker symbols in some cases are the same as the currency futures ticker symbols (EC for both futures and options for EUR/USD). Here, the letters "C" and "P" are added for calls and puts, respectively. In other cases, unique option codes are denoted (CJ for calls and PJ for puts for JPY/USD options). Even though these contracts have different option codes from the futures, the letters "C" and "P" are still part of the message. Each individual section of this calendar contains the specific ticker symbols. The same codes are used for pit-traded and electronically-traded currency options (not traded side by side so different ticker codes are not required for the two trading venues). These currency ticker symbols combine with standard calendar month codes:

| | | |
|---|---|---|
| January = F | February = G | March = H |
| April = J | May = K | June = M |
| July = N | August = Q | September = U |
| October = V | November = X | December = Z |

Calendar year suffix 2010 = 10 specifies the year of individual currency futures contract months.

Number designations are added to reflect specific exercise prices. Weekly options have separate codes that were designed to include the number of the weekly expiration (one through five) combined with a unique letter for the specific currency.

The weekly options will also include the month and year indicator along with the "C" and "P" for calls and puts (1XH10 C = the first weekly EUR/USD March 2010 call option, 4JM10 P = the fourth weekly JPY/USD June 2010 put option).

Sample ticker symbol transmissions for currency options:

A price transmitted with the symbol "ECH10 C9100" is the price for the March 2010 9100 call options for EUR/USD futures.

A price transmitted with the symbol "PJM10 P8400" is the price for the June 2010 8400 put options for JPY/USD futures.

A price transmitted with the symbol "2XH10 P9050" is the price for the Week 2 – 9050 put options on the nearby March quarterly cycle EUR/USD futures.

A price transmitted with the symbol "5JH10 C8350" is the price for the Week 5 – 8350 call options on the nearby March quarterly cycle JPY/USD futures.

These ticker symbols are accompanied by price information over the ticker feed to the direct quote vendors. Some quote vendors choose to get their ticker feed directly from CME Group; others may obtain the information from one of the direct vendors. Please note that individual quote vendors assign their own nomenclature to define CME Group quotations (see "Quote Vendor Symbols" on page 119).

# AMERICAN- AND EUROPEAN-STYLE PRODUCTS

Our 32 FX options contracts offer you more choices – major or emerging-market currencies, premium- or volatility-based quoting and American- or European-style expiration.

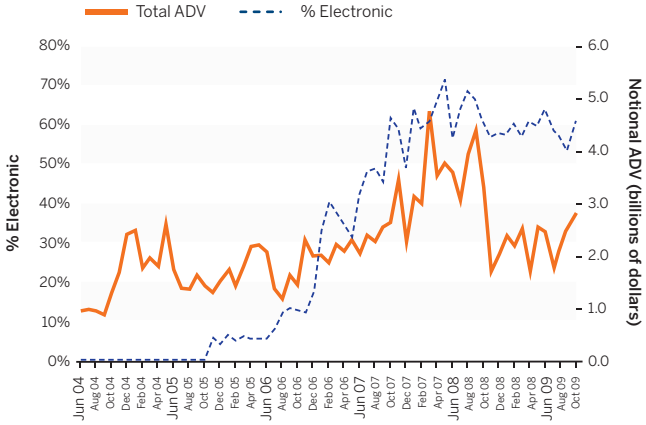
Over the past few years, we have enhanced our FX options offering by adding European-style expirations and increasing market access by listing all of our most actively traded FX options on CME Globex.

One highly liquid and regulated FX marketplace accessed through three unique trading methods:

- CME Globex
- The trading floor
- Block trades

**FX OPTIONS**

Notional ADV and % Electronic (JUN 2004 – OCT 2009)




To view FREE real-time options quotes now, visit **www.cmegroup.com/e-quivalents**.

## THE COMBINATION OF CHOICE AND FLEXIBILITY

### Choose Your Quoting Method

Two quoting conventions are available for FX options. Whether you prefer quoting in terms of premium or implied volatility, the underlying option contract is identical, making it easier than ever to compare options contract prices with OTC cash contracts.

**Premium** – The price paid by the purchaser of an option to the grantor (seller).

**Implied volatility** – An estimate of the future volatility of the underlying contract that can be input into a theoretical valuation model to solve for an option premium.

### Choose Your Style

We also offer two expiration styles. Having a choice of American- or European-style options provides you the ability to execute a larger variety of strategies based on your trading style.

**European-style options** – Can only be exercised at maturity and are automatically exercised on expiration if in-the-money, based on a daily fix calculated and published by CME Group at 9:00 a.m. CT, 10:00 a.m. ET on the day of expiration.*

* For information on the daily fix, please refer to the following Web link, www.cmegroup.com/currfixprice, to get the latest information on the procedure used to calculate the daily fix and the following link, www.cmegroup.com/fxfixing-price, to get the most recently published daily fix values.

**American-style options** – Can be exercised at the choice of the holder, on any day up until the day prior to expiration. On the day of expiration, these options are automatically exercised if in-the-money, based on a daily fix calculated and published by CME Group at 2:00 p.m. CT, 3:00 p.m. ET.**

** Please refer to the CME Group Web site for the latest information on expiration procedures for American-style options.

# "ALL-OR-NONE" (AON) TRADING

FX futures and options pit transactions can be traded in an "All-or-None" (AON) trading format. An AON order may be executed opposite multiple counterparties provided that the order is filled in its entirety at a single price and each opposing party to the order meets the designated minimum counterparty threshold.

**Minimum AON thresholds for each FX futures and options contracts are as follows:**

| Contract | AON Minimum | Counterparty Minimum |
|---|---|---|
| AUD/USD*, CAD/USD*, CHF/USD*, CME$INDEX*, EUR/USD*, GBP/USD*, JPY/USD*, NZD/USD*, BRL/USD*, MXN/USD*, RUB/USD*, ZAR/USD* | 20 contracts | 10% of order |
| AUD/CAD, AUD/JPY, AUD/NZD, CAD/JPY, CHF/JPY, EUR/AUD, EUR/GBP*, EUR/CAD, EUR/CHF*, EUR/JPY*, EUR/NOK, EUR/SEK, GBP/JPY, GBP/CHF, NOK/USD, SEK/USD, CZK/USD*, CZK/EUR*, HUF/EUR*, HUF/USD*, PLN/USD*, PLN/EUR* | 5 contracts; 5 contracts per leg in calendar spreads | 5 contracts; 5 contracts per leg in calendar spreads |

*Denotes that both futures and options are available.

AON spreads involving foreign currency and foreign currency cross rate options vs. futures may be executed provided that at least one option leg of the spread order meets the designated AON minimum order quantity for the option and the quantity of the futures leg is the appropriate delta equivalent.

# G10
# FX FUTURES AND OPTIONS CONTRACTS

## AUD/USD

### Futures

**Contract Size**

100,000 Australian dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: 6A
Open Outcry: AD
AON Code: LA

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0001 per Australian dollar increments ($10.00/contract). Also, trades can occur in $.00005 per Australian dollar increments ($5.00/contract) for AUD/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## AUD/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry Calls: KA Puts: JA; Globex: 6A Weekly options: Open Outcry: 1A-5A; Globex: 6A1-6A5 European-style options: Open Outcry: XA; Globex: XAD European-style weekly options: Open Outcry: AD1-AD5; Globex: XA1-XA5 Volatility-quoted options: V6A Volatility-quoted weekly options: VA1-VA5 European-style volatility-quoted options: VXA European-style volatility-quoted weekly options: VAA-VAE AON Code: LP; European-style: AAD

**Pricing Conventions and Calculating Cash Premiums**

An Australian dollar option price quoted as 1.58 is equivalent to 1.58 x 0.01 = 0.0158 when the price is quoted in full. The cash price of the option is 0.0158 x 100,000 (contract size) = $1,580.00.

**Minimum Price Fluctuation (Tick)**

$.0001 per Australian dollar = $10.00/contract; also, trades may occur at $.00005 ($5.00), $.00015 ($15.00), $.00025 ($25.00), $.00035 ($35.00) and $.00045 ($45.00), which are less than five ticks of premium.

See next page for E-micro AUD/USD futures.

## E-MICRO AUD/USD

### Futures

**Contract Size**

10,000 Australian dollars

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Cash-settled

**Position Accountability**

60,000 E-micro contracts

**Ticker Symbol**

CME Globex Electronic Markets: M6A

**Minimum Price Fluctuation (Tick)**

0.0001 USD/AUD (= US$1.00)

**Contract Value**

If USD/AUD = 0.6600, then contract = US$6,600
(= 10,000 AUD x US$0.6600/AUD)

## AUD/CAD

### Futures

**Contract Size**

200,000 Australian dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: ACD
Open Outcry (All-or-None only): UAC
AON Code: UAC

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 Canadian dollars per Australian dollar increments (20 Canadian dollars). Also, trades can occur in .00005 Canadian dollars per Australian dollar increments (10 Canadian dollars) for AUD/CAD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## AUD/JPY

### Futures

**Contract Size**

200,000 Australian dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: AJY
Open Outcry (All-or-None only): UAY
AON Code: UAY

**Minimum Price Fluctuation (Tick)**

Trading can occur in .01 Japanese yen per Australian dollar increments (2,000 Japanese yen). Also, trades can occur in .005 Japanese yen per Australian dollar increments (1,000 Japanese yen) for AUD/JPY futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## AUD/NZD

### Futures

**Contract Size**

200,000 Australian dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: ANE
Open Outcry (All-or-None only): UAN
AON Code: UAN

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 New Zealand dollars per Australian dollar increments (20 New Zealand dollars). Also, trades can occur in .00005 New Zealand dollars per Australian dollar increments (10 New Zealand dollars) for AUD/NZD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## CAD/USD

### Futures

**Contract Size**

100,000 Canadian dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: 6C
Open Outcry: CD
AON Code: LK

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0001 per Canadian dollar increments ($10.00/contract). Also, trades can occur in $.00005 per Canadian dollar increments ($5.00/contract) for CAD/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## CAD/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry Calls: CV; Puts: PV; Globex: 6C Weekly options: Open Outcry: 1C-5C; Globex: 6C1-6C5 European-style options: Open Outcry: YD; Globex: XD European-style weekly options: Open Outcry: 1D-5D; Globex: XD1-XD5 Volatility-quoted options: V6C Volatility-quoted weekly options: VC1-VC5 European-style volatility-quoted options: VXC European-style volatility-quoted weekly options: VCA-VCE AON Code: LK; European-style: 0K

**Pricing Conventions and Calculating Cash Premiums**

A Canadian dollar option price quoted as 1.58 is equivalent to 1.58 x 0.01 = 0.0158 when the price is quoted in full. The cash price of the option is 0.0158 x 100,000 (contract size) = $1,580.00.

**Minimum Price Fluctuation (Tick)**

$.0001 per Canadian dollar = $10.00/contract; also, trades may occur at $.00005 ($5.00), $.00015 ($15.00), $.00025 ($25.00), $.00035 ($35.00) and $.00045 ($45.00), which are less than five ticks of premium.

See next page for E-micro USD/CAD futures.

## E-MICRO USD/CAD

### Futures

**Contract Size**

10,000 U.S. dollars

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Cash-settled

**Position Accountability**

60,000 E-micro contracts

**Ticker Symbol**

CME Globex Electronic Markets: M6C

**Minimum Price Fluctuation (Tick)**

0.0001 CAD/USD (= 1.00 CAD)

**Contract Value**

If CAD/USD = 1.2500, then contract = 12,500 CAD
(= $10,000 x 1.2500 CAD/USD)

## CAD/JPY

### Futures

**Contract Size**

200,000 Canadian dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: CJY
Open Outcry (All-or-None only): UCY
AON Code: UCYN

**Minimum Price Fluctuation (Tick)**

Trading can occur in .01 Japanese yen per Canadian dollar increments (2,000 Japanese yen). Also, trades can occur in .005 Japanese yen per Canadian dollar increments (1,000 Japanese yen) for CAD/JPY futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## CHF/USD

### Futures

**Contract Size**

125,000 Swiss francs

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

10,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: 6S
Open Outcry: SF
AON Code: LS

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0001 per Swiss franc increments ($12.50/contract). Also, trades can occur in $.00005 per Swiss franc increments ($6.25/contract) for CHF/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## CHF/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry Calls: CF; Puts: PF; Globex: 6S Weekly options: Open Outcry: 1S-5S; Globex: 6S1-6S5 European-style options: Open Outcry: YS; Globex: XS European-style weekly options: Open Outcry: 1W-5W; Globex XS1-XS5 Volatility-quoted options: V6S Volatility-quoted weekly options: VS1-VS5 European-style volatility-quoted options: VXS European-style volatility-quoted weekly options: VSA-VSE AON Code: LS; European-style: 0G

**Pricing Conventions and Calculating Cash Premiums**

A Swiss franc option price of 2.93 is equivalent to 2.93 x 0.01 = 0.0293 when the price is quoted in full. The cash price of the option is 0.0293 x 125,000 (contract size) = $3,662.50.

**Minimum Price Fluctuation (Tick)**

$.0001 per Swiss franc = $12.50/contract; also, trades may occur at $.00005 ($6.25), $.00015 ($18.75), $.00025 ($31.25), $.00035 ($43.75) and $.00045 ($56.25), which are less than five ticks of premium.

See next page for E-micro USD/CHF futures.

## E-MICRO USD/CHF

### Futures

**Contract Size**

10,000 U.S. dollars

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Cash-settled

**Position Accountability**

60,000 E-micro contracts

**Ticker Symbol**

CME Globex Electronic Markets: M6S

**Minimum Price Fluctuation (Tick)**

0.0001 CHF/USD (= 1.00 CHF)

**Contract Value**

If CHF/USD = 1.2000, then contract = 12,000 CHF
(= $10,000 x 1.2000 CHF/$)

## CHF/JPY

### Futures

**Contract Size**

250,000 Swiss francs

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: SJY
Open Outcry (All-or-None only): USY
AON Code: USY

**Minimum Price Fluctuation (Tick)**

Trading can occur in .005 Japanese yen per Swiss franc increments (1,250 Japanese yen). Also, trades can occur in .0025 Japanese yen per Swiss franc increments (625 Japanese yen) for CHF/JPY futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/USD

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

10,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: 6E
Open Outcry: EC
AON Code: UG

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0001 per euro increments ($12.50/contract). Also, trades can occur in $.00005 per euro increments ($6.25/contract) for EUR/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry: EC; Globex: 6E Weekly options: Open Outcry: 1X-5X; Globex: 6E1-6E5 European-style options: Open Outcry: YT; Globex: XT European-style weekly options: Open Outcry: 1T-5T; Globex: 1Q-5Q Volatility-quoted options: V6E Volatility-quoted weekly options: VE1-VE5 European-style volatility-quoted options: VXT European-style volatility-quoted weekly options: VTA-VTE AON Code: UG; European-style: 0T

**Pricing Conventions and Calculating Cash Premiums**

A FX option price quoted as 20.30 is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. Similarly, a EUR/USD option price quoted as 0.02030 is already quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = $2,537.50.

**Minimum Price Fluctuation (Tick)**

$.0001 per euro = $12.50/contract; also, trades may occur at $.00005 ($6.25), $.00015 ($18.75), $.00025 ($31.25), $.00035 ($43.75) and $.00045 ($56.25), which are less than five ticks of premium.

## E-MINI EUR/USD

### Futures

**Contract Size**

62,500 euro

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

20,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: E7

**Minimum Price Fluctuation (Tick)**

$.0001 per euro increments ($6.25/contract)

## E-MICRO EUR/USD

### Futures

**Contract Size**

12,500 euros

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Cash-settled

**Position Accountability**

100,000 E-micro contracts

**Ticker Symbol**

CME Globex Electronic Markets: M6E

**Minimum Price Fluctuation (Tick)**

0.0001 USD/EUR (= US$1.25)

**Contract Value**

If USD/EUR = 1.3000, then contract = $16,250
(= €12,500 x $1.3000/€)

## EUR/AUD

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: EAD
Open Outcry (All-or-None only): UEA
AON Code: UEA

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 Australian dollars per euro increments (12.5 Australian dollars). Also, trades can occur in .00005 Australian dollars per euro increments (6.25 Australian dollars) for EUR/AUD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/GBP

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: RP
Open Outcry (All-or-None only): UE
AON Code: UE

**Minimum Price Fluctuation (Tick)**

Trading can occur in .00005 British pounds per euro increments (6.25 British pounds). Also, trades can occur in .000025 British pounds per euro increments (3.125 British pounds) for EUR/GBP futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/GBP

### Options

**Ticker Symbol**

Quarterly and serial options: RP
Weekly options: 1E-5E
AON Code: UE

**Pricing Conventions and Calculating Cash Premiums**

A Euro FX/British pound option price quoted as 0.02365 is already quoted in full. The cash price of the option is 0.02365 x 125,000 (contract size) = 2,956.25 British pounds.

**Minimum Price Fluctuation (Tick)**

.00005 British pounds per euro (6.25 British pounds); also, trades may occur at .000025 (3.125 British pounds), .000075 (9.375 British pounds), .000125 (15.625 British pounds), .000175 (21.875 British pounds) and .000225 (28.125 British pounds), which are less than five ticks of premium.

## EUR/CAD

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: ECD
Open Outcry (All-or-None only): UEC
AON Code: UEC

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 Canadian dollars per euro increments (12.5 Canadian dollars). Also, trades can occur in .00005 Canadian dollars per euro increments (6.25 Canadian dollars) for EUR/CAD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/CHF

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: RF
Open Outcry (All-or-None only): UA
AON Code: UA

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 Swiss francs per euro increments (12.5 Swiss francs). Also, trades can occur in .00005 Swiss francs per euro increments (6.25 Swiss francs) for EUR/CHF futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/CHF

### Options

**Ticker Symbol**

Quarterly and serial options: RF
Weekly options: 1I-5I
AON Code: UA

**Pricing Conventions and Calculating Cash Premiums**

A Euro FX/Swiss franc option price quoted as 0.0245 is already quoted in full. The cash price of the option is 0.0245 x 125,000 (contract size) = 3,062.5 Swiss francs.

**Minimum Price Fluctuation (Tick)**

.0001 Swiss francs per euro (12.5 Swiss francs); also, trades may occur at .00005 (6.25 Swiss francs), .00015 (18.75 Swiss francs), .00025 (31.25 Swiss francs), .00035 (43.75 Swiss francs) and .00045 (56.25 Swiss francs), which are less than five ticks of premium.

## EUR/JPY

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: RY
Open Outcry (All-or-None only): UH
AON Code: UH

**Minimum Price Fluctuation (Tick)**

Trading can occur in .01 Japanese yen per euro increments (1,250 Japanese yen). Also, trades can occur in .005 Japanese yen per euro increments (625 Japanese yen) for EUR/JPY futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/JPY

### Options

**Ticker Symbol**

Quarterly and serial options: RY
Weekly options: 1H-5H
AON Code: UH

**Pricing Conventions and Calculating Cash Premiums**

A Euro FX/Japanese yen option price quoted as 1.70 is already quoted in full. The cash price of the option is 1.70 x 125,000 (contract size) = 212,500 Japanese yen.

**Minimum Price Fluctuation (Tick)**

.01 Japanese yen per euro (1,250 Japanese yen); also, trades may occur at .005 (625 Japanese yen), .015 (1,875 Japanese yen), .025 (3,125 Japanese yen), .035 (4,375 Japanese yen) and .045 (5,625 Japanese yen), which are less.

## EUR/NOK

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: ENK
Open Outcry (All-or-None only): UEN
AON Code: UEN

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0005 Norwegian krone per euro increments (62.5 Norwegian krone). Also, trades can occur in .00025 Norwegian krone per euro increments (31.25 Norwegian krone) for EUR/NOK futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## EUR/SEK

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: ESK
Open Outcry (All-or-None only): UES
AON Code: UES

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0005 Swedish krona per euro increments (62.5 Swedish krona). Also, trades can occur in .00025 Swedish krona per euro increments (31.25 Swedish krona) for EUR/SEK futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## GBP/USD

### Futures

**Contract Size**

62,500 British pounds

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

10,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: 6B
Open Outcry: BP
AON Code: LP

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0001 per British pound increments ($6.25/contract).

## GBP/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry Calls: CP; Puts: PP; Globex: 6B Weekly options: Open Outcry: 1B-5B; Globex: 6B1-6B5 European-style options: Open Outcry: YB; Globex: XB European-style weekly options: Open Outcry: 1P-5P; Globex: XB1-XB5 Volatility-quoted options: V6B Volatility-quoted weekly options: VB1-VB5 European-style volatility-quoted options: VXB European-style volatility-quoted weekly options: VBA-VBE AON Code: LP; European-style: 0P

**Pricing Conventions and Calculating Cash Premiums**

A British pound option price quoted as 1.960 is equivalent to 1.960 x 0.01 = 0.0196 when the price is quoted in full. The cash price of the option is 0.0196 x 62,500 (contract size) = $1,225.00.

**Minimum Price Fluctuation (Tick)**

$.0001 per British pound = $6.25/contract.

## E-MICRO GBP/USD

### Futures

**Contract Size**

6,250 British pounds

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Cash-settled

**Position Accountability**

100,000 E-micro contracts

**Ticker Symbol**

CME Globex Electronic Markets: M6B

**Minimum Price Fluctuation (Tick)**

0.0001 USD/GBP (= US$0.625)

**Contract Value**

If USD/GBP = 1.5000, then contract = $9,375
(= £6,250 x $1.5000/£)

## GBP/JPY

### Futures

**Contract Size**
125,000 British pounds

**Contract Month Listings**
Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**
Physical delivery

**Position Accountability**
6,000 contracts

**Ticker Symbol**
CME Globex Electronic Markets: PJY
Open Outcry (All-or-None only): UPY
AON Code: UPY

**Minimum Price Fluctuation (Tick)**
Trading can occur in .01 Japanese yen per British pound increments (1,250 Japanese yen). Also, trades can occur in .005 Japanese yen per British pound increments (625 Japanese yen) for GBP/JPY futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## GBP/CHF

### Futures

**Contract Size**

125,000 British pounds

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: PSF
Open Outcry (All-or-None only): UPS
AON Code: UPS

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 Swiss francs per British pound increments (12.5 Swiss francs). Also, trades can occur in .00005 Swiss francs per British pound increments (6.25 Swiss francs) for GBP/CHF futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## JPY/USD

### Futures

**Contract Size**

12,500,000 Japanese yen

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

10,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: 6J
Open Outcry: JY
AON Code: LJ

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.000001 per Japanese yen increments ($12.50/contract). Also, trades can occur in $.0000005 per Japanese yen increments ($6.25/contract) for JPY/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## JPY/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry Calls: CJ Puts: PJ; Globex: 6J Weekly options: Open Outcry: 1J–5J; Globex: 6J1-6J5 European-style options: Open Outcry: YJ; Globex: XJ European-style weekly options: Open Outcry: 1Y-5Y; Globex: 1O-5O Volatility-quoted options: V6J Volatility-quoted weekly options: VJ1-VJ5 European-style volatility-quoted options: VXJ European-style volatility-quoted weekly options: VJA-VJE AON Code: LJ; European-style: 0J

**Pricing Conventions and Calculating Cash Premiums**

A Japanese yen option price quoted as 1.53 is equivalent to 1.53 x 0.0001 = 0.000153 when the price is quoted in full. The cash price of the option is 0.000153 x 12,500,000 (contract size) = $1,912.50.

**Minimum Price Fluctuation (Tick)**

$.000001 per Japanese yen = $12.50/contract; also, trades may occur at $.0000005 ($6.25), $.0000015 ($18.75), $.0000025 ($31.25), $.0000035 ($43.75) and $.0000045 ($56.25), which are less than five ticks of premium.

## E-MINI JPY/USD

### Futures

**Contract Size**

6,250,000 Japanese yen

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

20,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: J7

**Minimum Price Fluctuation (Tick)**

$.000001 per Japanese yen increments ($6.25/contract)

See next page for E-micro JPY/USD futures.

## E-MICRO USD/JPY

### Futures

**Contract Size**

10,000 U.S. dollars

**Contract Month Listings**

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Cash-settled

**Position Accountability**

100,000 E-micro contracts

**Ticker Symbol**

CME Globex Electronic Markets: M6J

**Minimum Price Fluctuation (Tick)**

0.01 JPY/USD (= ¥100)

**Contract Value**

If JPY/USD = 93.00, then contract = ¥930,000
(= $10,000 x 93.00¥/$)

## NOK/USD

### Futures

**Contract Size**

2,000,000 Norwegian kroner

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: NOK
Open Outcry (All-or-None only): UNK
AON Code: UNK

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.00001 per Norwegian krone increments ($20.00 contract). Also, trades can occur in $.000005 per Norwegian krone increments ($10.00/contract) for NOK/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## NZD/USD

### Futures

**Contract Size**

100,000 New Zealand dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: 6N
Open Outcry: NE
AON Code: UK

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0001 per New Zealand dollar increments ($10.00/contract). Also, trades can occur in $.00005 per New Zealand dollar increments ($5.00/contract) for NZD/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON trading.

## NZD/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry: NE; Globex: 6N
Weekly options: 1Z-5Z
AON Code: UK

**Pricing Conventions and Calculating Cash Premiums**

A New Zealand dollar option price quoted as 0.60 is equivalent to 0.60 x 0.01 = 0.0060 when the price is quoted in full. The cash price of the option is 0.0060 x 100,000 (contract size) = $600.00.

**Minimum Price Fluctuation (Tick)**

$.0001 per New Zealand dollar = $10.00/contract; also, trades may occur at $.00005 ($5.00), $.00015 ($15.00), $.00025 ($25.00), $.00035 ($35.00) and $.00045 ($45.00), which are less than five ticks of premium.

## SEK/USD

### Futures

**Contract Size**

2,000,000 Swedish kronor

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability**

6,000 contracts

**Ticker Symbol**

CME Globex Electronic Markets: SEK
Open Outcry (All-or-None only): USK
AON Code: USK

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.00001 per Swedish krona increments ($20.00/contract). Also, trades can occur in $.000005 per Swedish krona increments ($10.00/contract) for SEK/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

# CME$INDEX
## FUTURES AND OPTIONS

### CME$INDEX
#### Futures

**Contract Size**
$1,000 times the CME$INDEX

**Contract Month Listings**
Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**
Physical delivery

**Position Accountability**
6,000 contracts

**Ticker Symbol**
CME Globex Electronic Markets: USD
Open Outcry: USX
AON Code: USA

**Multiplier for 2009/2010**
34.9870792920

**Minimum Price Fluctuation (Tick)**
Trading can occur in $.01 of a CME$INDEX point ($10.00/contract). Also, trades can occur in $.005 of a CME$INDEX point ($5.00/contract) for CME$INDEX futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

### CME$INDEX
#### Futures

**Ticker Symbol**
Quarterly and serial options: USX
CME Globex Electronic Markets: DR
Weekly options: 1L-5L
AON Code: USA

**Minimum Price Fluctuation (Tick)**
$.01 of a CME$INDEX point = $10.00/contract; also, trades may occur at $.005 ($5.00), $.015 ($15.00), $.025 ($25.00), $.035 ($35.00) and $.045 ($45.00), which are less than five ticks of premium.

# THE CME$INDEX FUTURES CONTRACT IS A GEOMETRIC INDEX OF SEVEN CURRENCIES DEVELOPED BY CME GROUP

The index was created using a set of weights published by the Board of Governors of the U.S. Federal Reserve System. These weights are designed to reflect the relative competitiveness of U.S. goods in foreign markets, and will be updated annually. Individual currencies included in the index are traded in deep and relatively liquid financial markets, and have readily available short- and long-term interest rates. The seven currencies and their respective weights for 2010 are as follows:

**Currency Component Weights for 2009/2010**

**European Union/Euro** (45.2840)
**Japan/Yen** (22.1649)
**United Kingdom/Pound** (14.5479)
**Switzerland/Franc** (5.9359)
**Australia/Dollar** (4.1163)
**Canada/Dollar** (3.6097)
**Sweden/Krona** (4.3413)

# EMERGING MARKETS
## FX FUTURES AND OPTIONS CONTRACTS

### BRL/USD
#### Futures

**Contract Size**
100,000 Brazilian reais

**Contract Month Listings**
Twelve consecutive contract months

**Settlement**
Cash-settled

**Position Limits:**
Position Limits: 24,000 futures-equivalent contracts in a single month; 40,000 futures-equivalent contracts in all months combined*

**Ticker Symbol**
CME Globex Electronic Markets: 6L
Open Outcry: BR
AON Code: LZ

**Minimum Price Fluctuation (Tick)**
Trading can occur in $.00005 per Brazilian real increments ($5.00/contract).

### BRL/USD
#### Options

**Ticker Symbol**
Monthly options: BR
Weekly options: 1R-5R
AON Code: LZK

**Pricing Conventions and Calculating Cash Premiums**
A Brazilian real option price quoted as 0.05250 is already quoted in full. The cash price of the option is 0.05250 x 100,000 (contract size) = $5,250.00.

**Minimum Price Fluctuation (Tick)**
$.00005 per Brazilian real = $5.00/contract.

* Position Limits: Size of position may not exceed the indicated numbers of contracts, i.e., a finite limit.

## CZK/USD

### Futures

**Contract Size**

4,000,000 Czech koruna

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Level: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: CZK
Open Outcry: CKO
AON Code: JD

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.000002 per Czech koruna increments ($8.00/contract). Also, trades can occur in $.000001 per Czech koruna increments ($4.00/contract) for CZK/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## CZK/USD

### Options

**Ticker Symbol**

Quarterly and serial options: CKO
AON Code: 9D

**Minimum Price Fluctuation (Tick)**

$.000002 per Czech koruna = $8.00/contract; also, trades may occur at $.000001 ($4.00), $.000003 ($12.00), $.000005 ($20.00), $.000007 ($28.00) and $.000009 ($36.00), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## CZK/EUR

### Futures

**Contract Size**

4,000,000 Czech koruna

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Level: 6,000 contracts;
Position Limits: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: ECK
Open Outcry: ECZ
AON Code: JE

**Minimum Price Fluctuation (Tick)**

Trading can occur in .000002 euro per Czech koruna increments (8 euro/contract). Also, trades can occur in .000001 euro per Czech koruna increments (4 euro/contract) for CZK/EUR futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## CZK/EUR

### Options

**Ticker Symbol**

Quarterly and serial options: ECZ
AON Code: 9E

**Minimum Price Fluctuation (Tick)**

.000002 euro per Czech koruna (8 euro); also, trades may occur at .000001 (4 euro), .000003 (12 euro), .000005 (20 euro), .000007 (28 euro) and .000009 (36 euro), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## HUF/USD

### Futures

**Contract Size**

30,000,000 Hungarian forint

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Level: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: HUF
Open Outcry: HFO
AON Code: JV

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0000002 per Hungarian forint increments ($6.00/contract). Also, trades can occur in $.0000001 per Hungarian forint increments ($3.00/contract) for HUF/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## HUF/USD

### Options

**Ticker Symbol**

Quarterly and serial options: HFO
AON Code: 9V

**Minimum Price Fluctuation (Tick)**

$.0000002 per Hungarian forint = $6.00/contract; also, trades may occur at $.0000001 ($3.00), $.0000003 ($9.00), $.0000005 ($15.00), $.0000007 ($21.00) and $.0000009 ($27.00), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## HUF/EUR

### Futures

**Contract Size**

30,000,000 Hungarian forint

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Level: 6,000 contracts;
Position Limits: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: EHF
Open Outcry: EHU
AON Code: JW

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0000002 euro per Hungarian forint increments (6 euro/contract). Also, trades can occur in .0000001 euro per Hungarian forint increments (3 euro/contract) for HUF/EUR futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## HUF/EUR

### Options

**Ticker Symbol**

Quarterly and serial options: EHU
AON Code: 9W

**Minimum Price Fluctuation (Tick)**

.0000002 euro per Hungarian forint (6 euro); also, trades may occur at .0000001 (3 euro), .0000003 (9 euro), .0000005 (15 euro), .0000007 (21 euro) and .0000009 (27 euro), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## ILS/USD

### Futures

**Contract Size**

1,000,000 Israeli shekel

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Level: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: ILS

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.00001 per Israeli shekel increments ($10.00/contract). Also, trades can occur in $.000005 per ILS/USD increments ($5.00/contract) for Israeli shekel futures intra-currency spreads executed electronically.

## ILS/USD

### Options

**Ticker Symbol**

Quarterly and serial options: ILS
Weekly options: IS1-IS5

**Minimum Price Fluctuation (Tick)**

$.00001 per Israeli shekel = $10.00/contract; also, trades may occur at $.000005 ($5.00), $.000015 ($15.00), $.000025 ($25.00), $.000035 ($35.00) and $.000045 ($45.00), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## KRW/USD

### Futures

**Contract Size**

125,000,000 Korean won

**Contract Month Listings**

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

**Settlement**

Cash-settled

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: KRW

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.0000001 per Korean won increments ($12.50/contract).

## KRW/USD

### Options

**Ticker Symbol**

Monthly options: KRW
Weekly options: KR1-KR5

**Minimum Price Fluctuation (Tick)**

$.0000001 per Korean won = $12.50/contract.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## MXN/USD

### Futures

**Contract Size**

500,000 Mexican pesos

**Contract Month Listings**

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Level: 6,000 contracts;
Position Limit: 20,000 contracts for Spot month***

**Ticker Symbol**

CME Globex Electronic Markets: 6M
Open Outcry: MP
AON Code: LM

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.000025 per Mexican peso increments ($12.50/contract).

*** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the third business day before the termination of trading.

## MXN/USD

### Options

#### Ticker Symbol

Monthly options: Open Outcry: MP; Globex: 6M
Weekly options: 1M-5M
AON Code: LM

#### Pricing Conventions and Calculating Cash Premiums

A Mexican peso option price quoted as 10.50 is equivalent to 10.50 x 0.0001 = 0.001050 when the price is quoted in full. Similarly, a Mexican peso option price quoted as 1050 is equivalent to 1050 x 0.000001 = 0.001050 when the price is quoted in full. The cash price of the option is 0.001050 x 500,000 (contract size) = $525.00.

#### Minimum Price Fluctuation (Tick)

$.000025 per Mexican peso = $12.50/contract; trades may occur at $.0000125 ($6.25).

## PLN/USD

### Futures

**Contract Size**

500,000 Polish zloty

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: PLN
Open Outcry: PLZ
AON Code: JI

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.00002 per Polish zloty increments ($10.00/contract). Also, trades can occur in $.00001 per Polish zloty increments ($5.00/contract) for PLN/USD futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## PLN/USD

### Options

**Ticker Symbol**

Quarterly and serial options: PLZ
AON Code: 9I

**Minimum Price Fluctuation (Tick)**

$.00002 per Polish zloty = $10.00/contract; also, trades may occur at $.00001 ($5.00), $.00003 ($15.00), $.00005 ($25.00), $.00007 ($35.00) and $.00009 ($45.00), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## PLN/EUR

### Futures

**Contract Size**

500,000 Polish zloty

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: EPZ
Open Outcry: EPL
AON Code: JT

**Minimum Price Fluctuation (Tick)**

Trading can occur in .00002 euro per Polish zloty increments (10 euro). Also, trades can occur in .00001 euro per Polish zloty increments (5 euro) for PLN/EUR futures intra-currency spreads executed on the trading floor and electronically, and for AON transactions.

## PLN/EUR

### Options

**Ticker Symbol**

Quarterly and serial options: EPL
AON Code: 9T

**Minimum Price Fluctuation (Tick)**

.00002 euro per Polish zloty (10 euro); also, trades may occur at .00001 (5 euro), .00003 (15 euro), .00005 (25 euro), .00007 (35 euro), .00009 (45 euro), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## RMB/EUR

### Futures

**Contract Size**

1,000,000 Chinese renminbi

**Contract Month Listings**

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

**Settlement**

Cash-settled

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: RME

**Minimum Price Fluctuation (Tick)**

Trading can occur in .00001 euro per Chinese renminbi increments (10 euro). Also, trades can occur in .000005 euro per Chinese renminbi increments (5 euro) for RMB/EUR futures intra-currency spreads executed electronically.

## RMB/EUR

### Options

**Ticker Symbol**

Monthly options: RME
Weekly options: RE1-RE5

**Minimum Price Fluctuation (Tick)**

.00001 euro per Chinese renminbi (10 euro); also, trades may occur at .000005 (5 euro), .000015 (15 euro), .000025 (25 euro), .000035 (35 euro) and .000045 (45 euro), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## RMB/JPY

### Futures

**Contract Size**

1,000,000 Chinese renminbi

**Contract Month Listings**

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

**Settlement**

Cash-settled

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: RMY

**Minimum Price Fluctuation (Tick)**

Trading can occur in .001 Japanese yen per Chinese renminbi increments (1,000 yen). Also, trades can occur in .0005 Japanese yen per Chinese renminbi increments (500 yen) for RMB/JPY futures intra-currency spreads executed electronically.

## RMB/JPY

### Options

**Ticker Symbol**

Monthly options: RMY
Weekly options: RN1-RN5

**Minimum Price Fluctuation (Tick)**

.001 Japanese yen per Chinese renminbi (1,000 yen); also, trades may occur at .0005 (500 yen), .0015 (1,500 yen), .0025 (2,500 yen), .0035 (3,500 yen) and .0045 (4,500 yen), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## RMB/USD

### Futures

**Contract Size**

1,000,000 Chinese renminbi

**Contract Month Listings**

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

**Settlement**

Cash-settled

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: RMB

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.00001 per Chinese renminbi increments ($10.00/contract). Also, trades can occur in $.000005 per Chinese renminbi increments ($5.00/contract) for RMB/USD futures intra-currency spreads executed electronically.

## RMB/USD

### Options

**Ticker Symbol**

Monthly options: RMB
Weekly options: RB1-RB5

**Minimum Price Fluctuation (Tick)**

$.00001 per Chinese renminbi = $10.00/contract; also, trades may occur at $.000005 ($5.00), $.000015 ($15.00), $.000025 ($25.00), $.000035 ($35.00) and $.000045 ($45.00), which are less than five ticks of premium.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## RUB/USD

### Futures

**Contract Size**

2,500,000 Russian rubles

**Contract Month Listings**

Twenty months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Cash-settled

**Position Limits:**

Position Limits: 10,000 contracts in all months combined;
2,000 contracts for Spot month on week prior to termination.*

**Ticker Symbol**

CME Globex Electronic Markets: 6R
Open Outcry: RU
AON Code: UU

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.00001 per Russian ruble increments ($25.00/contract).

## RUB/USD

### Options

**Ticker Symbol**

Quarterly and serial options: Open Outcry: RU; Globex: 6R
Weekly options: 1U-5U
AON Code: UU

**Pricing Conventions and Calculating Cash Premiums**

A Russian ruble option price quoted as 4.3 is equivalent to 4.3 x 0.0001 = 0.00043 when the price is quoted in full. The cash price of the option is 0.00043 x 2,500,000 (contract size) = $1,075.

**Minimum Price Fluctuation (Tick)**

$.00001 per Russian ruble = $25.00/contract; trades may occur at $.000005 ($12.50).

* Position Limits: Size of position may not exceed the indicated numbers of contracts, i.e., a finite limit.

## ZAR/USD

### Futures

**Contract Size**

500,000 South African rand

**Contract Month Listings**

Thirteen consecutive calendar months plus two deferred March quarterly cycle contract months

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 futures-equivalent contracts;
Position Limit: 5,000 futures-equivalent contracts for Spot month**

**Ticker Symbol**

CME Globex Electronic Markets: 6Z
Open Outcry: RA
AON Code: UR

**Minimum Price Fluctuation (Tick)**

Trading can occur in $.000025 per South African rand increments ($12.50/contract).

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## ZAR/USD

### Options

**Ticker Symbol**

Monthly options: RA

Weekly options: 1N-5N

AON Code: UR

**Pricing Conventions and Calculating Cash Premiums**

A South African rand option price quoted as 11.75 is equivalent to 11.75 x 0.0001 = 0.001175 when the price is quoted in full. Similarly, a South African rand option price quoted as 1175 is equivalent to 1175 x 0.000001 = 0.001175 when the price is quoted in full. The cash price of the option is 0.001175 x 500,000 (contract size) = $587.50.

**Minimum Price Fluctuation (Tick)**

$.000025 per South African rand = $12.50/contract; trades may occur at $.0000125 ($6.25).

## USD/TRY

### Futures

**Contract Size**

200,000 U.S. dollars

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 futures-equivalent contracts; Position Limit: 2,000 futures-equivalent contracts for Spot month**

**Ticker Symbol**

TRY

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 Turkish lira per U.S. dollar increments (20 lira). Also, trades can occur in multiples of .00005 Turkish lira per U.S. dollar increments (10 lira) for USD/TRY intra-currency spreads executed electronically.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

## EUR/TRY

### Futures

**Contract Size**

125,000 euro

**Contract Month Listings**

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec)

**Settlement**

Physical delivery

**Position Accountability/Position Limits:**

Position Accountability Trigger Levels: 6,000 contracts;
Position Limit: 2,000 contracts for Spot month**

**Ticker Symbol**

TRE

**Minimum Price Fluctuation (Tick)**

Trading can occur in .0001 Turkish lira per euro increments (12.5 lira). Also, trades can occur in multiples of .00005 Turkish lira per euro increments (6.25 lira) for EUR/TRY intra-currency spreads executed electronically.

** Position Accountability and Spot Month Position Limit: Whenever a person owns or controls more than a specified number of contracts net long or short in all contract months combined (Position Accountability Trigger Level), such person will provide in a timely fashion, upon request by CME Group Market Regulation, information about the nature of the position, trading strategy, and hedging information, if applicable. Therefore, overall positions do not have a finite limit. Spot Month Position Limit: However, a position held in the expiring contract month may not exceed the spot month position limit on or after the business day one week before termination of trading.

# FX FUTURES AND OPTIONS: 2010 CALENDAR AND NOTES

A month-by-month guide to contract expiration and delivery dates, economic releases and CME Group holidays – complete with adhesive pages for creating personal notations to use within the calendar or to post notes wherever you need them.

The FX through CME ClearPort offering is not represented in the following calendar.

# JANUARY 2010

**MONTH CODE: F**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | | | | **1** ◇<br>1/364 | **2** |
| **3** | **4**<br>4/361 | **5**<br>5/360<br>Factory Orders | **6**<br>6/359 | **7** ❮<br>7/358<br>Unemployment Claims | **8** ⌖ ❖ ▽<br>8/357<br>Employment | **9** |
| **10** | **11**<br>11/354 | **12**<br>12/353<br>International Trade | **13**<br>13/352 | **14** ✻<br>14/351<br>Unemployment Claims<br>Retail Sales<br>ECB Meeting | **15** ▲ ✾ ◆<br>15/350<br>Industrial Production and Capacity Utilization<br>CPI | **16** |
| **17** | **18** ◇<br>18/347 | **19** ✚<br>19/346<br>Bank of Canada | **20** ✤ △<br>20/345<br>Housing Starts<br>PPI | **21** ✻<br>21/344<br>Unemployment Claims | **22** ▲<br>22/343 | **23** |
| **24**<br>**31** | **25**<br>25/340 | **26**<br>26/339<br>Consumer Confidence<br>FOMC Meeting | **27**<br>27/338<br>New Home Sales<br>FOMC Meeting | **28** ✻<br>28/337<br>Unemployment Claims<br>Durable Goods | **29** ▲ ✻<br>29/336<br>Purchasing Mgrs of Chicago (PMI)<br>GDP | **30** |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ◇ CME Group Holiday
- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ❮ Serial ILS/USD Options
- ✾ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✻ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options

# NOTES JANUARY 2010

# FEBRUARY 2010

**MONTH CODE: G**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | **1**<br>32/333<br>Personal Income | **2**<br>33/332 | **3**<br>34/331 | **4** ❮<br>35/330<br>Unemployment Claims<br>Factory Orders<br>ECB Meeting | **5** ⌖ ❖ ▽<br>36/329<br>Employment | **6** |
| **7** | **8**<br>39/326 | **9**<br>40/325 | **10**<br>41/324<br>International Trade | **11** ✻<br>42/323<br>Retail Sales<br>Unemployment Claims | **12** ▲ ◆ ✻ ✚<br>43/322 | **13** |
| **14** | **15** ◇<br>46/319 | **16**<br>47/318 | **17** ✤ △<br>48/317<br>Industrial Production and Capacity Utilization<br>Housing Starts | **18** ✻<br>49/316<br>Unemployment Claims<br>PPI<br>ECB Meeting | **19** ▲<br>50/315<br>CPI | **20** |
| **21** | **22**<br>53/312 | **23**<br>54/311<br>Consumer Confidence | **24**<br>55/310<br>New Home Sales | **25** ✻<br>56/309<br>Durable Goods<br>Unemployment Claims | **26** ▲ ✻<br>57/308<br>Purchasing Mgrs of Chicago (PMI)<br>GDP | **27** |
| **28** | | | | | | |

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- ◇ CME Group Holiday
- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ❮ Serial ILS/USD Options
- ✻ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✻ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options

# NOTES FEBRUARY 2010

# MARCH 2010

**MONTH CODE: H**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | **1**<br>60/305<br>Personal Income | **2**<br>61/304<br>Bank of Canada | **3**<br>62/303 | **4** ⊛<br>63/302<br>Unemployment Claims<br>Factory Orders<br>ECB Meeting | **5** ⊙ ▽ ★ ❖<br>64/301<br>Employment | **6** |
| **7** | **8**<br>67/298 | **9**<br>68/297 | **10**<br>69/296 | **11** ✻<br>70/295<br>International Trade<br>Unemployment Claims | **12** ▲<br>71/294<br>Retail Sales | **13** |
| **14** | **15** □ ○ ◆ ✽<br>74/291<br>Industrial Production and Capacity Utilization | **16** ● ✚ ◗<br>75/290<br>FOMC Meeting<br>Housing Starts | **17** ⧈<br>76/289<br>PPI | **18** ✻<br>77/288<br>Unemployment Claims<br>ECB Meeting<br>CPI | **19** ▲<br>78/287 | **20** |
| **21** | **22**<br>81/284 | **23**<br>82/283 | **24**<br>83/282<br>New Home Sales<br>Durable Goods | **25** ✻<br>84/281<br>Unemployment Claims | **26** ▲<br>85/280<br>GDP | **27** |
| **28** | **29**<br>88/277<br>Personal Income | **30**<br>89/276<br>Consumer Confidence | **31** ✽<br>90/275<br>Purchasing Mgrs of Chicago (PMI)<br>Factory Orders | | | |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ▽ Weekly BRL/USD Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures (expiration at 9:16 a.m. CT)
- ✽ Monthly KRW/USD Futures and Options (expiration at 1:30 a.m. CT)
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options (expiration at 8:00 p.m. CT)
- ⊛ Quarterly ILS/USD Options
- ⊙ Quarterly Currency Options
- ✻ Monthly BRL/USD Futures and Options (expiration at 2:00 p.m. CT)
- ⧈ Delivery Currency Futures
- ◗ Quarterly: USD/TRY Futures, EUR/TRY Futures (expiration at 12:30 a.m. CT)
- ★ Weekly RUB/USD Options
- ○ Quarterly RUB/USD Futures and Options (expiration at 3:00 a.m. CT)
- ● Quarterly CAD/USD Futures (expiration at 9:16 a.m. CT)
- □ Quarterly Futures: Standard: AUD/USD, CHF/USD, CZK/USD, EUR/USD, GBP/USD, HUF/USD, ILS/USD, JPY/USD, NZD/USD, NOK/USD, PLN/USD, SEK/USD; E-mini: EUR/USD, JPY/USD; E-micro: AUD/USD, EUR/USD, GBP/USD, USD/CAD, USD/CHF, USD/JPY; Cross Rate Futures, CME$INDEX Futures (expiration at 9:16 a.m. CT)

# NOTES

# MARCH 2010

# APRIL 2010

**MONTH CODE: J**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | | | **1** ✻ ▲<br>91/274<br>Unemployment Claims | **2**<br>92/273<br>Employment | **3** |
| **4** | **5**<br>95/270 | **6**<br>96/269 | **7**<br>97/268 | **8** ❮<br>98/267<br>Unemployment Claims<br>ECB Meeting | **9** ⌖ ❖ ▽<br>99/266 | **10** |
| **11** | **12**<br>102/263 | **13**<br>103/262<br>International Trade | **14**<br>104/261<br>CPI<br>Retail Sales | **15** ✻<br>105/260<br>Industrial Production and Capacity Utilization<br>Unemployment Claims | **16** ▲<br>106/259<br>Housing Starts | **17** |
| **18** | **19** ◆ ✾<br>109/256 | **20** ✚<br>110/255<br>Bank of Canada | **21** ✤ △<br>111/254 | **22** ✻<br>112/253<br>Unemployment Claims<br>ECB Meeting<br>PPI | **23** ▲<br>113/252<br>New Home Sales<br>Durable Goods | **24** |
| **25** | **26**<br>116/249 | **27**<br>117/248<br>FOMC Meeting<br>Consumer Confidence | **28**<br>118/247<br>FOMC Meeting | **29** ✻<br>119/246<br>Unemployment Claims | **30** ▲ ✾<br>120/245<br>Purchasing Mgrs of Chicago (PMI)<br>GDP | |

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- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ❮ Serial ILS/USD Options
- ✾ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✾ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options

# NOTES APRIL 2010

# MAY 2010

**MONTH CODE: K**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | | | | | 1 |
| 2 | 3<br>123/242<br>Personal Income | 4<br>124/241<br>Factory Orders | 5<br>125/240 | 6 ❮<br>126/239<br>Unemployment Claims<br>ECB Meeting | 7 ❖ ▽ ⌖<br>127/238<br>Employment | 8 |
| 9 | 10<br>130/235 | 11<br>131/234 | 12<br>132/233<br>International Trade | 13 ✻<br>133/232<br>Unemployment Claims | 14 ▲<br>134/231<br>Retail Sales<br>Industrial Production and Capacity Utilization | 15 |
| 16 | 17 ◆ ✾<br>137/228 | 18 ✚<br>138/227<br>PPI<br>Housing Starts | 19 ✤ △<br>139/226<br>CPI | 20 ✻<br>140/225<br>Unemployment Claims<br>ECB Meeting | 21 ▲<br>141/224 | 22 |
| 23 | 24<br>144/221 | 25<br>145/220<br>Consumer Confidence | 26<br>146/219<br>New Home Sales<br>Durable Goods | 27 ✻<br>147/218<br>GDP<br>Unemployment Claims | 28 ▲<br>148/217<br>Personal Income<br>Purchasing Mgrs of Chicago (PMI) | 29 |
| 30 | 31 ◇ ✻<br>151/214 | | | | | |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ◇ CME Group Holiday
- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ❮ Serial ILS/USD Options
- ✾ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✽ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options

# NOTES

# MAY 2010

# JUNE 2010

**MONTH CODE: M**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | **1**<br>152/213<br>Bank of Canada | **2**<br>153/212 | **3** ⊛<br>154/211<br>Factory Orders<br>Unemployment Claims | **4** ⊙ ▽ ★ ❖<br>155/210<br>Employment | **5** |
| **6** | **7**<br>158/207 | **8**<br>159/206 | **9**<br>160/205 | **10** ✻<br>161/204<br>International Trade<br>Unemployment Claims<br>ECB Meeting | **11** ▲<br>162/203<br>Retail Sales | **12** |
| **13** | **14** □ ◆ ✾<br>165/200 | **15** ● ✚ ◗ ○<br>166/199 | **16** ⧈<br>167/198<br>PPI<br>Housing Starts<br>Industrial Production and Capacity Utilization | **17** ✻<br>168/197<br>CPI<br>Unemployment Claims | **18** ▲<br>169/196 | **19** |
| **20** | **21**<br>172/193 | **22**<br>173/192<br>FOMC Meeting | **23**<br>174/191<br>New Home Sales<br>FOMC Meeting | **24** ✻<br>175/190<br>Unemployment Claims<br>Durable Goods<br>ECB Meeting | **25** ▲<br>176/189<br>GDP | **26** |
| **27** | **28**<br>179/186<br>Personal Income | **29**<br>180/185<br>Consumer Confidence | **30** ✾<br>181/184<br>Purchasing Mgrs of Chicago (PMI) | | | |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ▽ Weekly BRL/USD Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures (expiration at 9:16 a.m. CT)
- ✾ Monthly KRW/USD Futures and Options (expiration at 1:30 a.m. CT)
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options (expiration at 8:00 p.m. CT)
- ⊛ Quarterly ILS/USD Options
- ⊙ Quarterly Currency Options
- ◗ Quarterly: USD/TRY Futures, EUR/TRY Futures (expiration at 12:30 a.m. CT)
- ✽ Monthly BRL/USD Futures and Options (expiration at 2:00 p.m. CT)
- ⧈ Delivery Currency Futures
- ★ Weekly RUB/USD Options
- ○ Quarterly RUB/USD Futures and Options (expiration at 2:00 a.m. CT)
- ● Quarterly CAD/USD Futures (expiration at 9:16 a.m. CT)
- □ Quarterly Futures: Standard: AUD/USD, CHF/USD, CZK/USD, EUR/USD, GBP/USD, HUF/USD, ILS/USD, JPY/USD, NZD/USD, NOK/USD, PLN/USD, SEK/USD; E-mini: EUR/USD, JPY/USD; E-micro: AUD/USD, EUR/USD, GBP/USD, USD/CAD, USD/CHF, USD/JPY; Cross Rate Futures, CME$INDEX Futures (expiration at 9:16 a.m. CT)

# NOTES JUNE 2010

# JULY 2010

**MONTH CODE: N**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | | | **1** ✻<br>182/183<br>Unemployment Claims | **2** ▲<br>183/182<br>Factory Orders<br>Employment | **3** |
| **4** | **5** ◇<br>186/179 | **6**<br>187/178 | **7**<br>188/177 | **8** ❮<br>189/176<br>ECB Meeting<br>Unemployment Claims | **9** ⌖ ❖ ▽<br>190/175 | **10** |
| **11** | **12**<br>193/172 | **13**<br>194/171<br>International Trade | **14**<br>195/170<br>Retail Sales | **15** ✻<br>196/169<br>Unemployment Claims<br>Industrial Production and Capacity Utilization<br>PPI | **16** ▲<br>197/168<br>CPI | **17** |
| **18** | **19** ◆ ✾<br>200/165 | **20** ✚<br>201/164<br>Housing Starts<br>Bank of Canada | **21** ✤ △<br>202/163 | **22** ✻<br>203/162<br>ECB Meeting<br>Unemployment Claims | **23** ▲<br>204/161 | **24** |
| **25** | **26**<br>207/158<br>New Home Sales | **27**<br>208/157<br>Consumer Confidence | **28**<br>209/156<br>Durable Goods | **29** ✻<br>210/155<br>Unemployment Claims | **30** ▲ ✽<br>211/154<br>Purchasing Mgrs of Chicago (PMI)<br>GDP | **31** |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ◇ CME Group Holiday
- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ❮ Serial ILS/USD Options
- ✾ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✽ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options

# NOTES JULY 2010

# AUGUST 2010

**MONTH CODE: Q**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| 1 | 2<br>214/151 | 3<br>215/150<br>Factory Orders<br>Personal Income | 4<br>216/149 | 5 ❮<br>217/148<br>Unemployment Claims<br>ECB Meeting | 6 ⌖ ❖ ▽<br>218/147<br>Employment | 7 |
| 8 | 9<br>221/144 | 10<br>222/143<br>FOMC Meeting | 11<br>223/142<br>International Trade | 12 ✻<br>224/141<br>Unemployment Claims | 13 ▲<br>225/140<br>Retail Sales<br>CPI | 14 |
| 15 | 16 ◆ ✾<br>228/137 | 17 ✚<br>229/136<br>Housing Starts<br>PPI<br>Industrial Production and Capacity Utilization | 18 ✤ △<br>230/135 | 19 ✻<br>231/134<br>Unemployment Claims | 20 ▲<br>232/133 | 21 |
| 22 | 23<br>235/130 | 24<br>236/129 | 25<br>237/128<br>New Home Sales<br>Durable Goods | 26 ✻<br>238/127<br>Unemployment Claims | 27 ▲<br>239/126<br>GDP | 28 |
| 29 | 30<br>242/123<br>Personal Income | 31 ✻<br>243/122<br>Purchasing Mgrs of Chicago (PMI)<br>Consumer Confidence | | | | |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ❮ Serial ILS/USD Options
- ✾ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✽ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options

# NOTES AUGUST 2010

# SEPTEMBER 2010

**MONTH CODE: U**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | | **1**<br>244/121 | **2** ⊛<br>245/120<br>Factory Orders<br>Unemployment Claims<br>ECB Meeting | **3** ⊙ ❖ ▽ ★<br>246/119<br>Employment | **4** |
| **5** | **6** ◇<br>249/116 | **7**<br>250/115 | **8**<br>251/114<br>Bank of Canada | **9** ✻<br>252/113<br>International Trade<br>Unemployment Claims | **10** ▲<br>253/112 | **11** |
| **12** | **13** □ ◆ ✽<br>256/109 | **14** ● ✚ ◗<br>257/108<br>Retail Sales | **15** ⧈ ○<br>258/107<br>Industrial Production and Capacity Utilization | **16** ✻<br>259/106<br>Unemployment Claims<br>ECB Meeting<br>PPI | **17** ▲<br>260/105<br>CPI | **18** |
| **19** | **20**<br>263/102 | **21**<br>264/101<br>Housing Starts<br>FOMC Meeting | **22**<br>265/100 | **23** ✻<br>266/99<br>Unemployment Claims | **24** ▲<br>267/98<br>New Home Sales<br>Durable Goods | **25** |
| **26** | **27**<br>270/95 | **28**<br>271/94<br>Consumer Confidence | **29**<br>272/93 | **30** ✻ ✽<br>273/92<br>GDP<br>Unemployment Claims<br>Purchasing Mgrs of Chicago (PMI) | | |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ◇ CME Group Holiday
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ▽ Weekly BRL/USD Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures (expiration at 9:16 a.m. CT)
- ✽ Monthly KRW/USD Futures and Options (expiration at 1:30 a.m. CT)
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options (expiration at 8:00 p.m. CT)
- ⊛ Quarterly ILS/USD Options
- ⊙ Quarterly Currency Options
- ◗ Quarterly: USD/TRY Futures, EUR/TRY Futures (expiration at 12:30 a.m. CT)
- ✽ Monthly BRL/USD Futures and Options (expiration at 2:00 p.m. CT)
- ⧈ Delivery Currency Futures
- ★ Weekly RUB/USD Options
- ○ Quarterly RUB/USD Futures and Options (expiration at 2:00 a.m. CT)
- ● Quarterly CAD/USD Futures (expiration at 9:16 a.m. CT)
- □ Quarterly Futures: Standard: AUD/USD, CHF/USD, CZK/USD, EUR/USD, GBP/USD, HUF/USD, ILS/USD, JPY/USD, NZD/USD, NOK/USD, PLN/USD, SEK/USD; E-mini: EUR/USD, JPY/USD; E-micro: AUD/USD, EUR/USD, GBP/USD, USD/CAD, USD/CHF, USD/JPY; Cross Rate Futures, CME$INDEX Futures (expiration at 9:16 a.m. CT)

# NOTES SEPTEMBER 2010

# OCTOBER 2010

**MONTH CODE: V**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | | | | **1** ▲<br>274/91<br>Personal Income | **2** |
| **3** | **4**<br>277/88<br>Factory Orders | **5**<br>278/87 | **6**<br>279/86 | **7** ❮<br>280/85<br>Unemployment Claims<br>ECB Meeting | **8** ⌖ ❖ ▽<br>281/84<br>Employment | **9** |
| **10** | **11** ✺<br>284/81 | **12**<br>285/80 | **13**<br>286/79 | **14** ✻<br>287/78<br>International Trade<br>PPI<br>Unemployment Claims | **15** ▲<br>288/77<br>Retail Sales<br>CPI | **16** |
| **17** | **18** ✾ ◆<br>291/74<br>Industrial Production and Capacity Utilization | **19** ✚<br>292/73<br>Housing Starts<br>Bank of Canada | **20** ✤ △<br>293/72 | **21** ✻<br>294/71<br>Unemployment Claims<br>ECB Meeting | **22** ▲<br>295/70 | **23** |
| **24**<br>**31** | **25**<br>298/67 | **26**<br>299/66<br>Consumer Confidence | **27**<br>300/65<br>New Home Sales<br>Durable Goods | **28** ✻<br>301/64<br>Unemployment Claims | **29** ▲ ✽<br>302/63<br>Purchasing Mgrs of Chicago (PMI)<br>GDP | **30** |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures (expiration at 9:16 a.m. CT)
- ❮ Serial ILS/USD Options
- ✾ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✽ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options
- ✺ Floor Currencies and Interest Rates – closed
  Floor Agriculturals and Equities – normal day

# NOTES OCTOBER 2010

# NOVEMBER 2010

**MONTH CODE: X**

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | **1**<br>305/60<br>Personal Income | **2**<br>306/59<br>FOMC Meeting | **3**<br>307/58<br>Factory Orders<br>FOMC Meeting | **4** ❮<br>308/57<br>Unemployment Claims<br>ECB Meeting | **5** ⌖ ❖ ▽<br>309/56<br>Employment | **6** |
| **7** | **8**<br>312/53 | **9**<br>313/52 | **10** ✻<br>314/51<br>International Trade | **11** ✺<br>315/50<br>Unemployment Claims | **12** ▲<br>316/49 | **13** |
| **14** | **15** ◆ ✾<br>319/46<br>Retail Sales | **16** ✚<br>320/45<br>PPI<br>Industrial Production and Capacity Utilization | **17** △ ✤<br>321/44<br>Housing Starts<br>CPI | **18** ✻<br>322/43<br>Unemployment Claims<br>ECB Meeting | **19** ▲<br>323/42 | **20** |
| **21** | **22**<br>326/39 | **23**<br>327/38<br>GDP | **24** ✻<br>328/37<br>New Home Sales<br>Durable Goods<br>Personal Income | **25** ◇<br>329/36<br>Unemployment Claims | **26** ▲<br>330/35 | **27** |
| **28** | **29**<br>333/32 | **30** ✾<br>334/31<br>Purchasing Mgrs of Chicago (PMI)<br>Consumer Confidence | | | | |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ◇ CME Group Holiday
- ⌖ Serial Currency Options
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures (expiration at 9:16 a.m. CT)
- ❮ Serial ILS/USD Options
- ✾ Monthly KRW/USD Futures and Options
- ✤ Delivery MXN/USD Futures
- △ Delivery ZAR/USD Futures
- ✾ Monthly BRL/USD Futures and Options
- ▽ Weekly BRL/USD Options
- ✺ Floor Currencies and Interest Rates – closed Floor Agriculturals and Equities – normal day

# NOTES NOVEMBER 2010

# DECEMBER 2010

MONTH CODE: Z

| SUN | MON | TUE | WED | THU | FRI | SAT |
|---|---|---|---|---|---|---|
| | | | **1**<br>335/30 | **2** ⊛<br>336/29<br>Unemployment Claims<br>ECB Meeting | **3** ⊙ ❖ ▽ ★<br>337/28<br>Factory Orders<br>Employment | **4** |
| **5** | **6**<br>340/25 | **7**<br>341/24<br>Bank of Canada | **8**<br>342/23 | **9** ✻<br>343/22<br>Unemployment Claims | **10** ▲<br>344/21<br>International Trade | **11** |
| **12** | **13** □ ◆ ❃<br>347/18 | **14** ● ✚ ◗<br>348/17<br>Retail Sales<br>PPI<br>FOMC Meeting | **15** ⧈ ○<br>349/16<br>CPI<br>Industry Production and Capacity Utilization | **16** ✻<br>350/15<br>Housing Starts<br>Unemployment Claims<br>ECB Meeting | **17** ▲<br>351/14 | **18** |
| **19** | **20**<br>354/11 | **21**<br>355/10 | **22**<br>356/9<br>GDP | **23** ✻ ▲<br>357/8<br>New Home Sales<br>Durable Goods<br>Personal Income<br>Unemployment Claims | **24** ◇<br>358/7 | **25** |
| **26** | **27**<br>361/4 | **28**<br>362/3<br>Consumer Confidence | **29**<br>363/2 | **30** ✻<br>364/1<br>Unemployment Claims<br>Purchasing Mgrs of Chicago (PMI) | **31** ▲ ❃<br>365/0 | |

Information from public sources. CME Group is not responsible for its accuracy or any changes.

- ◇ CME Group Holiday
- ❖ Monthly: MXN/USD Options, ZAR/USD Options
- ▽ Weekly BRL/USD Options
- ✻ Weekly ILS/USD Options
- ▲ Weekly Currency Options
- ◆ Monthly: MXN/USD Futures, ZAR/USD Futures (expiration at 9:16 a.m. CT)
- ❃ Monthly KRW/USD Futures and Options (expiration at 12:30 a.m. CT)
- ✚ Monthly: RMB/USD Futures and Options, RMB/EUR Futures and Options, RMB/JPY Futures and Options (expiration at 7:00 p.m. CT)
- ⊛ Quarterly ILS/USD Options
- ⊙ Quarterly Currency Options
- ◗ Quarterly: USD/TRY Futures, EUR/TRY Futures (expiration at 12:30 a.m. CT)
- ❃ Monthly BRL/USD Futures and Options (expiration at 2:00 p.m. CT)
- ⧈ Delivery Currency Futures
- ★ Weekly RUB/USD Options
- ○ Quarterly RUB/USD Futures and Options (expiration at 2:00 a.m. CT)
- ● Quarterly CAD/USD Futures (expiration at 9:16 a.m. CT)
- □ Quarterly Futures: Standard: AUD/USD, CHF/USD, CZK/USD, EUR/USD, GBP/USD, HUF/USD, ILS/USD, JPY/USD, NZD/USD, NOK/USD, PLN/USD, SEK/USD; E-mini: EUR/USD, JPY/USD; E-micro: AUD/USD, EUR/USD, GBP/USD, USD/CAD, USD/CHF, USD/JPY; Cross Rate Futures, CME$INDEX Futures (expiration at 9:16 a.m. CT)

# NOTES DECEMBER 2010

# QUOTE VENDOR SYMBOLS

The quote vendor symbols listed are for futures contracts only. For a complete listing of vendor symbols, including our options contracts please visit **www.cmegroup.com/vendorsymbols.**

## CUSTOMER SERVICE NUMBERS

CME Group Quote Data Services . . . . . .1 312 634 8395

Bloomberg . . . . . .1 609 279 4110

CQG Inc. . . . . 1 800 525 1085

Thomson/Reuters . . . . . .1 800 225 5459

Reuters/Bridge. . . . . 1 800 325 4357

Data Transmission Network . . . . . 1 800 779 5000

Track Data . . . . . .1 212 612 2100

TradeStation . . . . . 1 800 556 2022

E-Signal . . . . . .1 800 367 4670

## TRADING HOURS

All hours listed in Central Time. For a full listing of time zones for CME Globex and Open Outcry see pages 26 – 27.

**CME Globex Platform:** Sunday: 5:00 p.m. – 4:00 p.m. next day. Monday through Friday: 5:00 p.m. – 4:00 p.m. next day; except on Friday – closes at 4:00 p.m. and re-opens Sunday at 5:00 p.m.

**Open Outcry:** Monday through Friday: 7:20 a.m. – 2:00 p.m.

**CME ClearPort:** Sunday at 5:00 p.m. through Friday at 4:15 p.m.; except on Monday through Thursday from 4:15 p.m. – 5:00 p.m.

| Contracts | CME TICKER SYMBOLS Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | AD; * | 6A; M6A |
| AUD/CAD | * | ACD |
| AUD/JPY | * | AJY |
| AUD/NZD | * | ANE |
| BRL/USD | BR | 6L |
| CAD/USD; E-micro USD/CAD | CD; * | 6C; M6C |
| CAD/JPY | * | CJY |
| CHF/USD; E-micro USD/CHF | SF; * | 6S; M6S |
| CHF/JPY | * | SJY |
| CME$INDEX | USX | USD |
| CZK/USD | CKO | CZK |
| CZK/EUR | ECZ | ECK |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | EC; *; * | 6E; E7; M6E |
| EUR/AUD | * | EAD |
| EUR/CAD | * | ECD |
| EUR/CHF | * | RF |
| EUR/GBP | * | RP |
| EUR/JPY | * | RY |
| EUR/NOK | * | ENK |
| EUR/SEK | * | ESK |
| GBP/USD; E-micro GBP/USD | BP; * | 6B; M6B |
| GBP/CHF | * | PSF |
| GBP/JPY | * | PJY |
| HUF/USD | HFO | HUF |
| HUF/EUR | EHU | EHF |
| ILS/USD | * | ILS |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | JY; *; * | 6J; J7; M6J |
| KRW/USD | * | KRW |
| MXN/USD | MP | 6M |
| NOK/USD | * | NOK |
| NZD/USD | NE | 6N |
| PLN/USD | PLZ | PLN |
| PLN/EUR | EPL | EPZ |
| RMB/USD | * | RMB |
| RMB/EUR | * | RME |
| RMB/JPY | * | RMY |
| RUB/USD | RU | 6R |
| SEK/USD | * | SEK |
| ZAR/USD | RA | 6Z |


This information is provided "as is" and without warranties of any kind. The key economic dates are from public sources. CME Group is not responsible for their accuracy or any changes.

| Contracts | EFP & Block Trade Codes on CME ClearPort |
|---|---|
| AUD/USD; E-micro AUD/USD | AD; M6A |
| AUD/CAD | AC |
| AUD/JPY | AJ |
| AUD/NZD | AN |
| BRL/USD | BR |
| CAD/USD; E-micro USD/CAD | C1; M6C |
| CAD/JPY | CY |
| CHF/USD; E-micro USD/CHF | E1; M6S |
| CHF/JPY | SJ |
| CME$INDEX | DR |
| CZK/USD | CZ |
| CZK/EUR | K |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | EC; E7; M6E |
| EUR/AUD | CA |
| EUR/CAD | CC |
| EUR/CHF | RF |
| EUR/GBP | RP |
| EUR/JPY | RY |
| EUR/NOK | CN |
| EUR/SEK | KE |
| EUR/TRY | TRE |
| GBP/USD; E-micro GBP/USD | BP; M6B |
| GBP/CHF | BF |
| GBP/JPY | BY |
| HUF/USD | FR |
| HUF/EUR | R |
| ILS/USD | IS |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | J1; J7; M6J |
| KRW/USD | KRW |
| MXN/USD | MP |
| NOK/USD | UN |
| NZD/USD | NE |
| PLN/USD | PZ |
| PLN/EUR | Z |
| RMB/USD | RMB |
| RMB/EUR | RME |
| RMB/JPY | RMY |
| RUB/USD | RU |
| SEK/USD | SE |
| USD/TRY | TRY |
| ZAR/USD | RA |

| Contracts | OTC FX Clearing Codes on CME ClearPort |
|---|---|
| AUD/USD | AUDUSD |
| CAD/USD | CADUSD |
| CHF/USD | CHFUSD |
| EUR/GBP | EURGBP |
| EUR/JPY | EURJPY |
| EUR/USD | EURUSD |
| GBP/USD | GBPUSD |
| JPY/USD | JPYUSD |
| USD/CAD Interbank Terms | USDCAD |
| USD/CHF Interbank Terms | USDCHF |
| USD/JPY Interbank Terms | USDJPY |

* No symbol offered for this contract

| Contracts | BLOOMBERG Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | ADA<curncy>; * | GADA<curncy>; CRDA |
| AUD/CAD | * | ACA<curncy> |
| AUD/JPY | * | AJA<curncy> |
| AUD/NZD | * | ANA<curncy> |
| BRL/USD | BRA<curncy> | GBRA<curncy> |
| CAD/USD; E-micro USD/CAD | CDA<curncy>; * | GCDA<curncy>; CRCA |
| CAD/JPY | CYA<curncy> | CYA<curncy> |
| CHF/USD; E-micro USD/CHF | SFA<curncy>; * | GSFA<curncy>; CRTA |
| CHF/JPY | * | SJA<curncy> |
| CME$INDEX | GJA<index> | GGJA<curncy> |
| CZK/USD | CCA<curncy> | CCA<curncy> |
| CZK/EUR | * | * |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | ECA<curncy>; *; * | GECA<curncy>; EEA<curncy>; CREA |
| EUR/AUD | EXA<curncy> | EXA<curncy> |
| EUR/CAD | * | CAA<curncy> |
| EUR/CHF | HEA<curncy> | HEA<curncy> |
| EUR/GBP | * | RPA<curncy> |
| EUR/JPY | * | RYA<curncy> |
| EUR/NOK | * | ENA<curncy> |
| EUR/SEK | * | EWA<curncy> |
| GBP/USD; E-micro GBP/USD | BPA<curncy>; * | GBPA<curncy>; CRPA |
| GBP/CHF | * | PSA<curncy> |
| GBP/JPY | * | PJA<curncy> |
| HUF/USD | * | * |
| HUF/EUR | ELA<curncy> | ELA<curncy> |
| ILS/USD | * | ISA<curncy> |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | JYA<curncy>; *; * | GJYA<curncy>; JEA<curncy>; CRYA |
| KRW/USD | * | KOA<curncy> |
| MXN/USD | PEA<curncy> | GPEA<curncy> |
| NOK/USD | PPA<curncy> | PPA<curncy> |
| NZD/USD | NVA<curncy> | GNVA<curncy> |
| PLN/USD | * | * |
| PLN/EUR | EIA<comdty> | EIA<comdty> |
| RMB/USD | * | DOA<curncy> |
| RMB/EUR | * | DPA<curncy> |
| RMB/JPY | * | DNA<curncy> |
| RUB/USD | RUA<curncy> | GRUA<curncy> |
| SEK/USD | * | SEA<curncy> |
| ZAR/USD | RAA<curncy> | GRAA<curncy> |


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| Contracts | CQG, INC. Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | DA; * | DA6; M6A |
| AUD/CAD | * | ACD |
| AUD/JPY | * | AJY |
| AUD/NZD | * | ANE |
| BRL/USD | * | BR6 |
| CAD/USD; E-micro USD/CAD | CA; * | CA6; M6C |
| CAD/JPY | * | CJY |
| CHF/USD; E-micro USD/CHF | SF; * | SF6; M6S |
| CHF/JPY | * | SJY |
| CME$INDEX | USX | USX6 |
| CZK/USD | *CKO | GCZK |
| CZK/EUR | ECZ | GECK |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | *; *; * | EU6; EEU; M6E |
| EUR/AUD | * | EAD |
| EUR/CAD | * | ECD |
| EUR/CHF | * | FR |
| EUR/GBP | * | EB |
| EUR/JPY | * | YR |
| EUR/NOK | * | ENK |
| EUR/SEK | * | ESK |
| GBP/USD; E-micro GBP/USD | BP; * | BP6; M6B |
| GBP/CHF | * | PSF |
| GBP/JPY | * | PJY |
| HUF/USD | HFO | GHUF |
| HUF/EUR | EHU | GEHF |
| ILS/USD | * | ILS |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | JY; *; * | JY6; EJY; M6J |
| KRW/USD | * | KRW |
| MXN/USD | MX | MX6 |
| NOK/USD | * | NK6 |
| NZD/USD | NE | NE6 |
| PLN/USD | CPLZ | GPLN |
| PLN/EUR | EPL | GEPZ |
| RMB/USD | * | RMB |
| RMB/EUR | * | RME |
| RMB/JPY | * | RMY |
| RUB/USD | RU | RU6 |
| SEK/USD | * | SK6 |
| ZAR/USD | SA | SA6 |

* No symbol offered for this contract

| Contracts | THOMSON/REUTERS Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | 0#2AD:; * | 0#ADSS:; M6A |
| AUD/CAD | * | 0#ACDA: |
| AUD/JPY | * | 0#AJYA: |
| AUD/NZD | * | 0#ANEA: |
| BRL/USD | 0#2BR: | 0#BRSS: |
| CAD/USD; E-micro USD/CAD | 0#2CD:; * | 0#CDSS:; M6C |
| CAD/JPY | * | 0#CJYA: |
| CHF/USD; E-micro USD/CHF | 0#2SF:; * | 0#SFSS:; M6S |
| CHF/JPY | * | 0#SJYA: |
| CME$INDEX | 0#2USX: | 0#USD: |
| CZK/USD | 0#2CKO: | 0#CZK: |
| CZK/EUR | 0#2ECZ: | 0#ECK: |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | 0#2URO:; *; * | 0#ECSS:; 0#UROM:; M6E |
| EUR/AUD | * | 0#EADA: |
| EUR/CAD | * | 0#ECDA: |
| EUR/CHF | * | 0#RF: |
| EUR/GBP | * | 0#RP: |
| EUR/JPY | * | 0#RY: |
| EUR/NOK | * | 0#ENKA: |
| EUR/SEK | * | 0#ESKA: |
| GBP/USD; E-micro GBP/USD | 0#2BP:; * | 0#BPSS:; M6B |
| GBP/CHF | * | 0#PSFA: |
| GBP/JPY | * | 0#PJYA: |
| HUF/USD | 0#2HFO: | 0#HUF: |
| HUF/EUR | 0#2EHU: | 0#EHF: |
| ILS/USD | * | 0#ISR: |
| JPY/USD; E-mini JPY/USD (J7); E-mini JPY/USD (J8); E-micro USD/JPY | 0#2JY:; *; *; * | 0#JYSS:; 0#JYNM:; 0#JYNN:; M6J |
| KRW/USD | * | 0#KWR: |
| MXN/USD | 0#2MP: | 0#MPSS: |
| NOK/USD | * | 0#NOKA: |
| NZD/USD | 0#2NE: | 0#NESS: |
| PLN/USD | 0#2PLZ: | 0#PLN: |
| PLN/EUR | 0#2EPL: | 0#EPZ: |
| RMB/USD | * | 0#RMB: |
| RMB/EUR | * | 0#RME: |
| RMB/JPY | * | 0#RMY: |
| RUB/USD | 0#2RU: | 0#RUSS: |
| SEK/USD | * | 0#SEKA: |
| ZAR/USD | 0#2RA: | 0#RASS: |


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| Contracts | REUTERS/BRIDGE Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | us@AD.1; * | us@ADG.1; 0#ADM: |
| AUD/CAD | * | us@ACD.1 |
| AUD/JPY | * | us@AJY.1 |
| AUD/NZD | * | us@ANE.1 |
| BRL/USD | us@BR.1 | us@BRG.1 |
| CAD/USD; E-micro USD/CAD | us@CD.1; * | us@CDG.1; 0#CDM: |
| CAD/JPY | * | us@CJY.1 |
| CHF/USD; E-micro USD/CHF | us@SF.1; * | us@SFG.1; 0#SFM: |
| CHF/JPY | * | us@SJY.1 |
| CME$INDEX | RUX | GUX |
| CZK/USD | US@CKO.1 | US@CZK.1 |
| CZK/EUR | US@ECZ.1 | US@ECK.1 |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | us@EC.1; *; * | us@ECG.1; us@EEC.1; 0#ECM: |
| EUR/AUD | * | us@EAD.1 |
| EUR/CAD | * | us@ECD.1 |
| EUR/CHF | * | us@RF.1 |
| EUR/GBP | * | us@RP.1 |
| EUR/JPY | * | us@RY.1 |
| EUR/NOK | * | us@ENK.1 |
| EUR/SEK | * | us@ESK.1 |
| GBP/USD; E-micro GBP/USD | us@BP.1; * | us@BPG.1; 0#BPM: |
| GBP/CHF | us@FS.1 | us@PSF.1 |
| GBP/JPY | * | us@PJY.1 |
| HUF/USD | US@HFO.1 | US@HUF.1 |
| HUF/EUR | US@EHU.1 | US@EHF.1 |
| ILS/USD | * | US@ILS.1 |
| JPY/USD; E-mini JPY/USD (J7); E-mini JPY (J8); E-micro USD/JPY | us@JY.1; *; *; * | us@JYG.1; us@EJY.1; us@EJY.1 ; 0#JYM: |
| KRW/USD | * | US@KRW.1 |
| MXN/USD | us@MX.1 | us@MXG.1 |
| NOK/USD | * | us@NOK.1 |
| NZD/USD | us@NE.1 | us@NEG.1 |
| PLN/USD | US@PLZ.1 | US@PLN.1 |
| PLN/EUR | US@EPL.1 | US@EPZ.1 |
| RMB/USD | * | US@RMB.1 |
| RMB/EUR | * | US@RME.1 |
| RMB/JPY | * | US@RMY.1 |
| RUB/USD | us@RU.1 | us@RUG.1 |
| SEK/USD | * | us@SEK.1 |
| ZAR/USD | us@AR.1 | us@ARG.1 |

* No symbol offered for this contract

| Contracts | DATA TRANSMISSION NETWORK<br>Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | AD; * | @AD; @M6A |
| AUD/CAD | * | @ACD |
| AUD/JPY | * | @AJY |
| AUD/NZD | * | @ANE |
| BRL/USD | BR | @BR |
| CAD/USD; E-micro USD/CAD | CD; * | @CD; @M6C |
| CAD/JPY | * | @CJY |
| CHF/USD; E-micro USD/CHF | SF; * | @SF; @M6S |
| CHF/JPY | * | @SJY |
| CME$INDEX | USX | @USX |
| CZK/USD | CKO | @CKO |
| CZK/EUR | ECZ | @ECZ |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | EU; *; * | @EU; @ME; @M6E |
| EUR/AUD | * | @EAD |
| EUR/CAD | * | @ECD |
| EUR/CHF | * | @RF |
| EUR/GBP | * | @RP |
| EUR/JPY | * | @RY |
| EUR/NOK | * | @ENK |
| EUR/SEK | * | @ESK |
| GBP/USD; E-micro GBP/USD | BP; * | @BP; @M6B |
| GBP/CHF | * | @PSF |
| GBP/JPY | * | @PJY |
| HUF/USD | HFO | @HFO |
| HUF/EUR | EHU | EHU |
| ILS/USD | * | @IL |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | JY; *; * | @JY; @JE; @M6J |
| KRW/USD | * | @KRW |
| MXN/USD | PX | @PX |
| NOK/USD | * | @NOK |
| NZD/USD | NE | @NE |
| PLN/USD | PLZ | @PLZ |
| PLN/EUR | EPL | @EPL |
| RMB/USD | * | @RB |
| RMB/EUR | * | @RE |
| RMB/JPY | * | @RM |
| RUB/USD | RU | @RU |
| SEK/USD | * | @SEK |
| ZAR/USD | RA | @RA |


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| Contracts | TRACK DATA Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | AD`; * | AJ`; M6A` |
| AUD/CAD | * | ACD` |
| AUD/JPY | * | AJY` |
| AUD/NZD | * | ANE` |
| BRL/USD | BR` | AL` |
| CAD/USD; E-micro USD/CAD | CD`; * | CX`; M6C` |
| CAD/JPY | CJY` | CJY` |
| CHF/USD; E-micro USD/CHF | SF`; * | HJ`; M6S` |
| CHF/JPY | * | SJY` |
| CME$INDEX | USX` | USD` |
| CZK/USD | CKO` | CZK` |
| CZK/EUR | ECZ` | ECK` |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | *; *; * | AQ`; EF`; M6E` |
| EUR/AUD | * | EAD` |
| EUR/CAD | * | ECD` |
| EUR/CHF | * | ZH`` |
| EUR/GBP | * | ZP` |
| EUR/JPY | * | ZJ` |
| EUR/NOK | * | ENK` |
| EUR/SEK | * | ESK` |
| GBP/USD; E-micro GBP/USD | BP`; * | BW`; M6B` |
| GBP/CHF | * | PSF` |
| GBP/JPY | * | PJY` |
| HUF/USD | HFO` | HUF` |
| HUF/EUR | EHU` | EHF` |
| ILS/USD | * | ILS` |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | JY`; *; * | AW`; JE`; M6J` |
| KRW/USD | * | KRW` |
| MXN/USD | MX` | MH` |
| NOK/USD | * | NOK` |
| NZD/USD | NE` | GW` |
| PLN/USD | PLZ` | PLN` |
| PLN/EUR | EPL` | EPZ` |
| RMB/USD | * | RMB` |
| RMB/EUR | * | RME` |
| RMB/JPY | * | RMY` |
| RUB/USD | UR` | GZ` |
| SEK/USD | * | SEK` |
| ZAR/USD | SA` | HE` |

* No symbol offered for this contract

| Contracts | TRADESTATION Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | AD.P; * | AD; M6A |
| AUD/CAD | * | ACD |
| AUD/JPY | * | AJY |
| AUD/NZD | * | ANE |
| BRL/USD | BR.P | BR |
| CAD/USD; E-micro USD/CAD | CD.P; * | CD; M6C |
| CAD/JPY | * | CJY |
| CHF/USD; E-micro USD/CHF | SF.P; * | SF; M6S |
| CHF/JPY | * | SJY |
| CME$INDEX | USX.P | USX |
| CZK/USD | CKO.P | CKO |
| CZK/EUR | ECZ.P | ECZ |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | EC.P; *; * | EC; E7; M6E |
| EUR/AUD | * | EAD |
| EUR/CAD | * | ECD |
| EUR/CHF | RF.P | RF |
| EUR/GBP | RP.P | RP |
| EUR/JPY | RY.P | RY |
| EUR/NOK | * | ENK |
| EUR/SEK | * | ESK |
| GBP/USD; E-micro GBP/USD | BP.P; * | BP; M6B |
| GBP/CHF | * | PSF |
| GBP/JPY | * | PJY |
| HUF/USD | HFO.P | HFO |
| HUF/EUR | EHU.P | EHU |
| ILS/USD | * | * |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | JY.P; *; * | JY; J7; M6J |
| KRW/USD | * | KRW |
| MXN/USD | MP1.P | MP1 |
| NOK/USD | * | * |
| NZD/USD | NE1.P | NE1 |
| PLN/USD | PLZ.P | PLZ |
| PLN/EUR | EPL.L | EPL |
| RMB/USD | * | RMB |
| RMB/EUR | * | RME |
| RMB/JPY | * | RMY |
| RUB/USD | RU.P | RU |
| SEK/USD | * | SEK |
| ZAR/USD | RA.P | RA |


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| Contracts | E-SIGNAL Pit | CME Globex |
|---|---|---|
| AUD/USD; E-micro AUD/USD | AD; * | 6A; M6A |
| AUD/CAD | * | QH |
| AUD/JPY | * | QO |
| AUD/NZD | * | QZ |
| BRL/USD | BR | 6L |
| CAD/USD; E-micro USD/CAD | CD; * | 6C; M6C |
| CAD/JPY | * | QD |
| CHF/USD; E-micro USD/CHF | SF; * | 6S; M6S |
| CHF/JPY | * | QF |
| CME$INDEX | UX | UD |
| CZK/USD | CKOmy | CZKmy |
| CZK/EUR | ECZmy | ECKmy |
| EUR/USD; E-mini EUR/USD; E-micro EUR/USD | EC; *; * | 6E; ZE; M6E |
| EUR/AUD | * | QA |
| EUR/CAD | * | QC |
| EUR/CHF | * | RF |
| EUR/GBP | * | RP |
| EUR/JPY | * | RY |
| EUR/NOK | * | QI |
| EUR/SEK | * | QE |
| GBP/USD; E-micro GBP/USD | BP; * | 6B; M6B |
| GBP/CHF | * | QP |
| GBP/JPY | * | QY |
| HUF/USD | HFOmy | HUFmy |
| HUF/EUR | EHUmy | EHFmy |
| ILS/USD | * | 6I |
| JPY/USD; E-mini JPY/USD; E-micro USD/JPY | JY; * | 6J; ZJ; M6J |
| KRW/USD | * | KRW |
| MXN/USD | ME | 6M |
| NOK/USD | * | QN |
| NZD/USD | NE | 6N |
| PLN/USD | PLZmy | PLNmy |
| PLN/EUR | EPLmy | EPZmy |
| RMB/USD | * | RMB |
| RMB/EUR | * | RME |
| RMB/JPY | * | RMY |
| RUB/USD | RU | 6R |
| SEK/USD | * | QK |
| ZAR/USD | RA | 6Z |

* No symbol offered for this contract

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