CME Group

A CME/Chicago Board of Trade/NYMEX Company

Date: March 19, 2009 **UPDATE #3**	**New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs** **Please note updated information in red below.**
Listing Date	Sunday, March 22, 2009 (trade date Monday, March 23, 2009)
Contract Name	**E-Micro FX Futures NP 09-04**
Description	E-Micro FX Futures and Calendar Spreads to be listed on Globex
Instrument Type	Outright futures and Calendar Spreads
Ticker Symbols/ Product Codes	see table below

Item #	Name	Ticker Symbol	Clearing Code
1	E-Micro GBP/USD Future	M6B	M6B
2	E-Micro EUR/USD Future	M6E	M6E
3	E-Micro AUD/USD Future	M6A	M6A
4	E-Micro USD/JPY Future	M6J	M6J
5	E-Micro USD/CAD Future	M6C	M6C
6	E-Micro USD/CHF Future	M6S	M6S

Trading Venue	Globex
Trading Hours	Traded on CME Globex® electronic trading platform on Sundays thru Fridays: 5:00 pm to 4:00 pm (CT) the next day, except Friday when CME Globex closes at 4:00PM and reopens Sunday at 5:00PM (CT)
Contract Size	see table below

Name	Contract Size
E-Micro GBP/USD Future	**6,250 British pounds** - In "American terms" or USD/GBP, e.g., 1.5000 US dollars per British pound
E-Micro EUR/USD Future	**12,500 Euros** - In "American terms" or USD/EUR, e.g., 1.3000 US dollars per Euro
E-Micro AUD/USD Future	**10,000 Australian dollars** - In "American terms" or USD/AUD, e.g., 0.6600 US dollars per Australian dollar
E-Micro USD/JPY Future	**10,000 U.S. dollars** - In "European terms" or JPY/USD, e.g., 93.00 Japanese yen per US dollar
E-Micro USD/CAD Future	**10,000 U.S. dollars** - In "European terms" or CAD/USD, e.g., 1.2500 Canadian dollars per US dollar
E-Micro USD/CHF Future	**10,000 U.S. dollars** - In "European terms" or CHF/USD, e.g., 1.2000 Swiss francs per US dollar

Valid Contract Months	1st two quarterly contract months + 1 calendar spread (for roll purposes) Example: At the March launch, the Jun2009, and Sep 2009 outrights will be listed along with the Jun09-Sep09 calendar spread.
Initial Contract Months	Jun2009, and Sep 2009 outrights will be listed along with the Jun09-Sep09 calendar spread.
Minimum Price Intervals	see table below

Name	Minimum Price Intervals
E-Micro GBP/USD Future	0.0001 USD/GBP (=$0.625)
E-Micro EUR/USD Future	0.0001 USD/EUR (=$1.25)
E-Micro AUD/USD Future	0.0001 USD/AUD (=$1.00)
E-Micro USD/JPY Future	0.01 JPY/USD (= 100 JPY)

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<tr><td>E-Micro USD/CAD Future</td><td>0.0001 CAD/USD (= 1.00 CAD)</td></tr>
<tr><td>E-Micro USD/CHF Future</td><td>0.0001 CHF/USD (= 1.00 CHF)</td></tr>
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<tr><td>Value Per Tick</td><td>See above</td></tr>
<tr><td>Exercise Style</td><td>N/A</td></tr>
<tr><td>Exercise Price Intervals and Listings</td><td>N/A</td></tr>
<tr><td>Termination of Trading</td><td>
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<tr><th>Name</th><th>Termination of Trading</th></tr>
<tr><td>E-Micro GBP/USD Future</td><td rowspan="5">Trades until 9:16am (CT) on 2nd business day before 3rd Wednesday of contract month</td></tr>
<tr><td>E-Micro EUR/USD Future</td></tr>
<tr><td>E-Micro AUD/USD Future</td></tr>
<tr><td>E-Micro USD/JPY Future</td></tr>
<tr><td>E-Micro USD/CHF Future</td></tr>
<tr><td>E-Micro USD/CAD Future</td><td>Trades until 9:16am (CT) on 1st business day before 3rd Wednesday of contract month</td></tr>
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<tr><td>Final Settlement Price</td><td>Same as Min Price Intervals</td></tr>
<tr><td>Position Limits</td><td>
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<tr><th>Name</th><th>Position Limits</th></tr>
<tr><td>E-Micro GBP/USD Future</td><td>Position Accountability, with trigger level equal 10,000 regular GBP/USD futures, where E-micro contract is weighted 1/10 (0.10) of a regular contract (=100,000 E-micros)</td></tr>
<tr><td>E-Micro EUR/USD Future</td><td>Position Accountability, with trigger level equal 10,000 regular EUR/USD futures, where E-micro contract is weighted 1/10 (0.10) of a regular contract (=100,000 E-micros)</td></tr>
<tr><td>E-Micro AUD/USD Future</td><td>Position Accountability, with trigger level equal 6,000 regular AUD/USD futures, where E-micro contract is weighted 1/10 (0.10) of a regular contract (=60,000 E-micros)</td></tr>
<tr><td>E-Micro USD/JPY Future</td><td>Position Accountability, with trigger level equal 10,000 regular JPY/USD futures, where E-micro contract is weighted 1/10 (0.10) of a regular contract (=100,000 E-micros)*</td></tr>
<tr><td>E-Micro USD/CAD Future</td><td>Position Accountability, with trigger level equal 6,000 regular CAD/USD futures, where E-micro contract is weighted 1/10 (0.10) of a regular contract (=60,000 E-micros)*</td></tr>
<tr><td>E-Micro USD/CHF Future</td><td>Position Accountability, with trigger level equal 10,000 regular CHF/USD futures, where E-micro contract is weighted 1/10 (0.10) of a regular contract (=100,000 E-micros)*</td></tr>
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<tr><td>Minimum Reportable Level</td><td>250 Contracts</td></tr>
<tr><td>Price Banding</td><td>
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<tr><th>Name</th><th>Price Banding</th></tr>
<tr><td>E-Micro GBP/USD Future</td><td rowspan="2">Outrights = 60 / Calendars = 10</td></tr>
<tr><td>E-Micro EUR/USD Future</td></tr>
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	E-Micro AUD/USD Future E-Micro USD/JPY Future E-Micro USD/CAD Future E-Micro USD/CHF Future
Delivery	Cash Settlement

Price Conventions	**Futures Trade Price**						**Options Strike Price**	**Options Premium**	**Information Contacts**		
	EUR/USD	**USD/JPY**	**GBP/USD**	**USD/CHF**	**USD/CAD**	**AUD/USD**					
Actual Price	1.3000	93.00	1.5000	1.2000	1.2500	0.6600	N/A	N/A	**Cme.com Inquiries**	Customer Service	(800) 331-3332
FEC	1.3000	93.00	1.5000	1.2000	1.2500	0.6600	N/A	N/A	**General Information**	Products & Services	(312) 930-8213
TREX	0013000	0009300	0015000	0012000	0012500	0006600	N/A	N/A		Clearing House	(312) 207-2525
Unmatched Trade Notice	0013000	0009300	0015000	0012000	0012500	0006600	N/A	N/A	**Globex Information**	Globex Control Center	(312) 456-2391
Trade Register Report	1.3000	93.00	1.5000	1.2000	1.2500	0.6600	N/A	N/A	**Performance Bond Information**	Risk Management Dept.	(312) 648-3888
FIXML Trade Register File	1.3000	93.00	1.5000	1.2000	1.2500	0.6600	N/A	N/A	**Position Limits**	Market Regulation	(312) 648-3259
Settlement Price File	0013000	0009300	0015000	0012000	0012500	0006600	N/A	N/A	**Clearing Fees**	Clearing Fee Hotline	(312) 648-5470
SPAN File	0013000	0009300	0015000	0012000	0012500	0006600	N/A	N/A	**CFTC Reportable Levels**	Market Regulation	(312) 596-0609
CME® Globex®	1.3000	93.00	1.5000	1.2000	1.2500	0.6600	N/A	N/A			