

fx/02

2002 Foreign Currency Calendar



Chicago Mercantile Exchange
ENGINEERING MARKET FAITH™

CONTENTS

GENERAL INFORMATION

- 02 Currency Futures
- 04 Currency Options
- 07 GLOBEX® Electronic Currency Markets

CURRENCY PRODUCTS

- 09 Australian Dollar Futures and Options
- 10 Brazilian Real Futures and Options
- 11 British Pound Futures and Options
- 12 Canadian Dollar Futures and Options
- 14 E-mini Euro FX Futures
- 15 E-mini Japanese Yen Futures
- 17 Euro FX Futures and Options
- 18 Euro FX/British Pound Futures and Options
- 19 Euro FX/Japanese Yen Futures and Options

- 20 Euro FX/Swiss Franc Futures and Options
- 22 Japanese Yen Futures and Options
- 23 Mexican Peso Futures and Options
- 25 New Zealand Dollar Futures and Options
- 26 Russian Ruble Futures and Options
- 27 South African Rand Futures and Options
- 28 Swiss Franc Futures and Options

ADDITIONAL TOPICS

- 30 All-or-None (AON) Trading
- 30 Exchange for Physicals (EFPs)
- 31 2002 Calendar
- 44 Quote Vendor Symbols
- 46 Quote Vendor Customer Service Numbers

2002

Chicago Mercantile Exchange has long been considered the world's leading provider of currency futures and futures options products. This 2002 foreign currency calendar will keep you up to date with all of the latest developments in one of CME's most popular product lines.

Currency Futures

GENERAL INFORMATION

TRADING HOURS (CENTRAL TIME)
MONDAY THROUGH FRIDAY
GLOBEX®: 4:30 p.m. – 4:00 p.m. the following day;
on Sunday trading begins at 5:30 p.m.
Open Outcry: 7:20 a.m. – 2:00 p.m.

CURRENCY FUTURES PRODUCTS

Australian dollar	Euro FX/Japanese yen
Brazilian real	Euro FX/Swiss franc
British pound	Japanese yen
Canadian dollar	Mexican peso
E-mini Euro FX	New Zealand dollar
E-mini Japanese yen	Russian ruble
Euro FX	South African rand
Euro FX/British pound	Swiss franc

CONTRACT MONTH LISTINGS

Six months in the March quarterly cycle (Mar, Jun, Sep, Dec): Australian dollar, British pound, Canadian dollar, Euro FX, Euro FX/British pound, Euro FX/Japanese yen, Euro FX/Swiss franc, Japanese yen, New Zealand dollar and Swiss franc

Twelve consecutive contract months: Brazilian real

Thirteen consecutive calendar months plus two deferred
March quarterly cycle contract months: Mexican peso and South African rand

Two months in the March quarterly cycle (Mar, Jun, Sep, Dec): E-mini Euro FX and E-mini Japanese yen

Four months in the March quarterly cycle (Mar, Jun, Sep, Dec): Russian ruble

LAST TRADING DAY

Trading ceases at 9:16 a.m. Central Time on the second business day immediately preceding the third Wednesday of the contract month (usually Monday) with three exceptions: the Canadian dollar, the Brazilian real and the Russian ruble. Canadian dollar futures terminate trading at 9:16 a.m. Central Time on the business day immediately preceding the third Wednesday of the contract month (usually Tuesday). Brazilian real futures terminate trading at 2:00 p.m. Central Time on the last business day of the month for the Central Bank of Brazil immediately preceding the contract month. Close of trading for contracts on the Russian ruble is 11 a.m. Moscow time on the 15th day of the month, or, if not a business day, on the next business day for the Moscow interbank foreign exchange market.

CURRENCY FUTURES CONT.

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 with two exceptions, the Brazilian real and the Russian ruble.

Cash settlement for contracts on the Brazilian real is on the business day following the last business day of the month for the Central Bank of Brazil. The exchange rate is based on the reciprocal of the same “Exchange rate of Reais per U.S. Dollar for cash delivery” used by the Bolsa de Mercadorias & Futuros (BM&F) to cash settle its U.S. dollar futures contract. This rate is calculated by the Central Bank of Brazil on the last business day of the month for the Central Bank of Brazil immediately preceding the contract month. If this rate is not available, CME uses a backup survey to determine the rate.

Cash settlement for contracts on the Russian ruble is based on the reciprocal of the CME/EMTA Russian Ruble per U.S. Dollar Reference Rate, rounded to six decimal places.

TICKER SYMBOL NOMENCLATURE

CME disseminates currency market data over a ticker feed to the direct quote vendors’ networks. Each currency contract and trading venue has its own unique ticker symbol (e.g., pit-traded Euro FX = EC, electronic GLOBEX-traded Euro FX = 6E; similarly, pit-traded Japanese yen = JY, electronic GLOBEX-traded Japanese yen = 6J). Each individual currency section of this calendar contains the specific ticker symbol.

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 suffixes 2001 = 01, 2002 = 02, 2003 = 03 specify the year of individual currency futures contract months.

For example, the December 2002 Euro FX futures contracts traded on GLOBEX are denoted by: 6EZ02. Similarly, pit-traded September 2002 Japanese yen futures contracts are coded: JYU02. These ticker symbols are accompanied by price or volume numbers over the electronic quote vendor networks. Please note that individual quote vendors assign their own nomenclature to define CME quotations (see “Quote Vendor Symbols” on page 44).

Currency Options

GENERAL INFORMATION

TRADING HOURS (CENTRAL TIME) MONDAY THROUGH FRIDAY

GLOBEX: 2:30 p.m. – 7:05 p.m. the following day;
on Sunday trading begins at 5:30 p.m.

Open Outcry: 7:20 a.m. – 2:00 p.m.

CURRENCY OPTIONS PRODUCTS

Australian dollar	Euro FX/Swiss franc
Brazilian real	Japanese yen
British pound	Mexican peso
Canadian dollar	New Zealand dollar
Euro FX	Russian ruble
Euro FX/British pound	South African rand
Euro FX/Japanese yen	Swiss franc

UNDERLYING INSTRUMENT

For Australian dollar, British pound, Canadian dollar, Euro FX, Euro FX/British pound, Euro FX/Japanese yen, Euro FX/Swiss franc, Japanese yen, New Zealand dollar and Swiss franc, the underlying instrument is defined as follows:

QUARTERLY, SERIAL AND WEEKLY OPTIONS

The nearest futures contract in the March quarterly cycle (Mar, Jun, Sep, Dec) whose termination of trading follows the option's last day of trading by more than two Exchange business days.

UNDERLYING INSTRUMENT

For Brazilian real, Mexican peso, Russian ruble and South African rand, the underlying instrument is defined as follows:

MONTHLY OPTIONS

The futures contract that expires in the same month as the option.

WEEKLY OPTIONS

The nearest futures contract that has not yet terminated trading. For weekly Mexican peso and South African rand options that expire before the monthly option, the underlying instrument is the same as the option contract month. For weekly Mexican peso and South African rand options that expire after the monthly option, the underlying instrument is the futures contract of the next consecutive calendar month.

EXERCISE/ASSIGNMENT

All in-the-money options are automatically exercised at expiration in the absence of contrary instructions. All American-style CME foreign currency options may be exercised until 7:00 p.m. Central Time on any business day the option is traded.

For Brazilian real options, this deadline is 7:00 p.m. Central Time on the business day following termination of trading for expiring monthly options.

CURRENCY OPTIONS CONT.

CURRENCY OPTIONS CONTRACTS

For Australian dollar, British pound, Canadian dollar, Euro FX, Euro FX/British pound, Euro FX/Japanese yen, Euro FX/Swiss franc, Japanese yen, New Zealand dollar, Russian ruble and Swiss franc, 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.

An exception is the Russian ruble, for which expiration is 11:00 a.m. Moscow time on the 15th 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.

SERIAL OPTIONS (EXCEPT FOR RUSSIAN RUBLE)

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.

WEEKLY OPTIONS

Contract Listings

Four weekly options are listed at any time.

An exception is the Russian ruble, for which four weekly options are listed four weeks prior to the termination of the March quarterly cycle month.

Expiration/Last Trading Day

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

CURRENCY OPTIONS CONTRACTS

For Brazilian real, Mexican peso and South African rand, the contract listings are as follows:

MONTHLY OPTIONS

Contract Listings

Twelve consecutive contract months for the Brazilian real and nine consecutive contract months for the Mexican peso and South African rand.

Expiration/Last Trading Day

Close of trading is on the second Friday immediately preceding the third Wednesday of the contract month. An exception is the Brazilian real, for which close of trading is the last business day of the month for the Central Bank of Brazil immediately preceding the contract month.

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.

CURRENCY OPTIONS CONT.

TICKER SYMBOL NOMENCLATURE

CME disseminates currency market data over a ticker feed to the direct quote vendors’ networks. Currency options ticker symbols in some cases are the same as the currency futures ticker symbols (EC for both futures and options for the Euro FX). 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 Japanese yen 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 currency section of this calendar contains the specific ticker symbols. The same codes are used for pit-traded and GLOBEX-traded currency options (not traded side-by-side so different ticker codes are not required for the two trading venues).

The 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 suffixes 2001 = 01, 2002 = 02, 2003 = 03 specify the year of individual currency futures contract months.

Number designations are added to reflect specific exercise prices. Weekly options have separate codes which were designed to include the number of the weekly expiration (1 through 5) 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 (1XHo2 C = the first weekly Euro FX March 2002 call option, 4JMo2 P = the fourth weekly Japanese yen June 2002 put option).

Some sample ticker symbol transmissions for currency options are:

A price transmitted with the symbol “ECHO2 C9100” is the price for the March 2002 9100 call options for Euro FX futures.

A price transmitted with the symbol “PJMo2 P8400” is the price for the June 2002 8400 put options for Japanese yen futures.

A price transmitted with the symbol “2XHo2 P9050” is the price for the Week 2 - 9050 put options on the nearby March quarterly cycle Euro FX futures.

A price transmitted with the symbol “5JHo2 C8350” is the price for the Week 5 - 8350 call options on the nearby March quarterly cycle Japanese yen 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; others may obtain the information from one of the direct vendors. Please note that individual quote vendors assign their own nomenclature to define CME quotations (see “Quote Vendor Symbols” on page 44).

GLOBEX Electronic Currency Markets

FUTURES

TRADING HOURS (CENTRAL TIME)
MONDAY THROUGH FRIDAY

GLOBEX: 4:30 p.m. – 4:00 p.m. the following day;
on Sunday trading begins at 5:30 p.m.

Open Outcry: 7:20 a.m. – 2:00 p.m.

Side-by-side trading of currency futures through both open outcry and GLOBEX began in April 2001.

MAXIMUM PRICE FLUCTUATION (BANDING)

No price limits for floor or GLOBEX trading; however, for GLOBEX trading, automated price banding prevents execution of orders at prices outside “two big figures” for the pricing convention from the last sale, best bid or best offer. Price banding prevents the entry of limit orders more than a pre-determined amount above the last price in the case of bids and more than the same pre-determined amount below the last price in the case of offers. The band “shadows” the CME last currency futures price as it reacts to new transaction prices, higher bids and lower offers.

OPTIONS

TRADING HOURS (CENTRAL TIME)
MONDAY THROUGH FRIDAY

GLOBEX: 2:30 p.m. – 7:05 p.m. the following day;
on Sunday trading begins at 5:30 p.m.

Open Outcry: 7:20 a.m. – 2:00 p.m.

Currency options do not trade side-by-side.



Australian Dollar

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

100,000 Australian dollars

TICKER SYMBOL

GLOBEX: 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 Australian dollar futures intra-currency spreads executed on the trading floor and on GLOBEX and for All-or-None (AON) transactions.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 6,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request of the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: Calls: KA Puts: JA

WEEKLY OPTIONS: 1A-5A

AON Code: LA

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

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

MINIMUM PRICE FLUCTUATION (TICK)

\$.0001 per Australian dollar = \$10.00/contract; also, during Regular Trading Hours (RTH), 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.

EXERCISE (STRIKE) PRICES

\$.01 per Australian dollar, e.g., \$.70, \$.71, \$.72, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of \$.005, e.g., \$.705, \$.715, \$.725, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.



FUTURES CONTRACT HIGHLIGHTS

100,000 Brazilian reais

LOBEX: 6L

Open Outcry: BR

AON Code: LZ

Trading can occur in \$.00005 per Brazilian real increments (\$5.00/contract).

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

6,000 contracts net long or short in any contract month
and 10,000 contracts net long or short in all contract
months combined.

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

Monthly options: BR

Weekly options: 1R-5R

AON Code: LZ

A Brazilian real option price quoted as 0.05250 is already quoted in full. The cash price of the option is $0.05250 \times 100,000$ (contract size) = \$5,250.00.

\$\$.000005 per Brazilian real = \$5.00/contract

\$.0100 per Brazilian real, e.g., \$.1100, \$.1200, \$.1300, and so on. For the first seven listed option expirations (first three monthly and four weekly) only, additional strike prices will be listed at intervals of \$.005, e.g., \$.115, \$.125, \$.135, and so on.

6,000 contracts net long or short in any contract month and 10,000 contracts net long or short in all contract months combined.

FUTURES CONTRACT HIGHLIGHTS

63,500 British pounds

GLOBEX, 6P

Open Outcry: BP

AON Code: J.B.

Trading can occur in \$.0002 per British pound increments (\$12.50/contract). Also, trades can occur in \$.0001 per British pound increments (\$6.25/contract) for British pound futures intra-currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) transactions.

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

Positions of more than 10,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request of the Exchange, information regarding the nature of the position.

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

Quarterly and serial options: Calls: CP Puts: PP

Weekly options: 1B-5B

AON Code: LP

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

\$.0002 per British pound = \$12.50/contract; also, during Regular Trading Hours (RTH), trades may occur at \$.0001 (\$6.25), \$.0003 (\$18.75), \$.0005 (\$31.25), \$.0007 (\$43.75) and \$.0009 (\$56.25), which are less than five ticks of premium.

\$.020 per British pound, e.g., \$1.440, \$1.460, \$1.480, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of \$.010, e.g., \$1.450, \$1.470, \$1.490, and so on.

A person owning/controlling a combination of options and underlying futures contracts that exceeds 10,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

Canadian Dollar

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

100,000 Canadian dollars

TICKER SYMBOL

GLOBEX: 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 Canadian dollar futures intra-currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) transactions.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 6,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: Calls: CV Puts: PV

Weekly options: 1C-5C

AON Code: LK

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

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

MINIMUM PRICE FLUCTUATION (TICK)

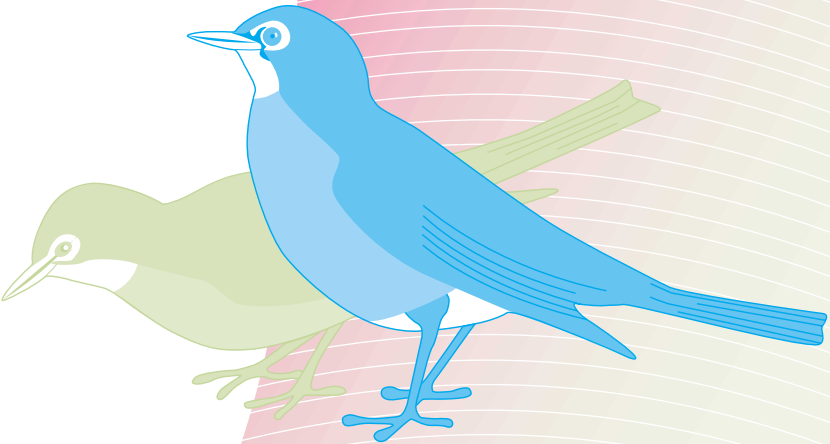
\$.0001 per Canadian dollar = \$10.00/contract; also, during Regular Trading Hours (RTH), trades may occur at \$.00005 (\$5.00), \$.00015 (\$15.00), \$.00025 (\$25.00), \$.00035 (\$35.00), and \$.00045 (\$45.00), which are less than five ticks of premium.

EXERCISE (STRIKE) PRICES

\$.005 per Canadian dollar, e.g., \$.700, \$.705, \$.710, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.



E-mini Euro FX

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

62,500 Euro

TICKER SYMBOL

GLOBEX: E7

MINIMUM PRICE FLUCTUATION (TICK)

Trading can occur in \$.0001 per Euro increments (\$6.25/contract). Also, trades can occur in \$.00005 per Euro increments (\$3.125/contract) for E-mini Euro FX futures intra-currency spreads.

MAXIMUM PRICE FLUCTUATION

No price limits See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 10,000 standard size Euro FX contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position. One standard size Euro FX futures contract equals two E-mini Euro FX futures contracts.

ADDITIONAL INFORMATION REGARDING FUTURES

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2.

E-mini Japanese Yen

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

6,250,000 Japanese yen

TICKER SYMBOL

GLOBEX: J7

MINIMUM PRICE FLUCTUATION (TICK)

Trading can occur in \$.000001 per Japanese yen increments (\$6.25/contract). Also, trades can occur in \$.0000005 per Japanese yen increments (\$3.125/contract) for E-mini Japanese yen futures intra-currency spreads.

MAXIMUM PRICE FLUCTUATION

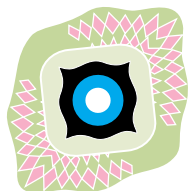
No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 10,000 standard size Japanese yen contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position. One standard size Japanese yen futures contract equals two E-mini Japanese yen futures contracts.

ADDITIONAL INFORMATION REGARDING FUTURES

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2.





Euro FX

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

125,000 Euro

TICKER SYMBOL

GLOBEX: 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 (\$.625/contract) for Euro FX futures intra- currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) transactions.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 10,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: EC

Weekly options: 1X-5X

AON Code: UG

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

A Euro FX option price quoted as 20.30 is equivalent to $20.30 \times 0.001 = 0.02030$ when the price is quoted in full. Similarly, an Euro FX option price quoted as 0.02030 is already quoted in full. The cash price of the option is $0.02030 \times 125,000$ (contract size) = \$2,537.50.

MINIMUM PRICE FLUCTUATION (TICK)

\$.0001 per Euro = \$12.50/contract; also, trades may occur at \$.00005 (\$.625), \$.00015 (\$18.75), \$.00025 (\$31.25), \$.00035 (\$43.75), and \$.00045 (\$56.25), which are less than five ticks of premium.

EXERCISE (STRIKE) PRICES

\$.01 per Euro, e.g., \$1.0500, \$1.0600, \$1.0700, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of \$.005, e.g., \$1.0550, \$1.0650, \$1.0750, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 10,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

BCE ECB EZB EKT EKP

BCE ECB EZB EKT EKP

Euro FX/British Pound

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

125,000 Euro

TICKER SYMBOL

GLOBEX: RP

Open Outcry (All-or-None only): UE

AON Code: UE

MINIMUM PRICE FLUCTUATION (TICK)

Trading can occur in 0.00005 British pounds per Euro increments (6.25 British pounds = \$9). Also, trades can occur in \$.000025 British pounds per Euro increments (3.125 British pounds = \$4.5) for Euro FX/British pound futures intra-currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) transactions.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 6,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: RP

Weekly options: 1E-5E

AON Code: UE

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

An Euro FX/British pound option price quoted as 0.02365 is already quoted in full. The cash price of the option is $0.02365 \times 125,000$ (contract size) = 2,956.25 British pounds (= \$4,257).

MINIMUM PRICE FLUCTUATION (TICK)

.00005 British pounds per Euro (6.25 British pounds = \$9); 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.

EXERCISE (STRIKE) PRICES

.005 British pounds per Euro, e.g., .66500, .67000, .67500 and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of .0025, e.g., .66750, .67250, .67750, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

Euro FX/Japanese Yen

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

125,000 Euro

TICKER SYMBOL

GLOBEX: RY

Open Outcry (All-or-None only): UH

AON Code: UH

MINIMUM PRICE FLUCTUATION (TICK)

Trading can occur in 0.01 Japanese yen per Euro increments (1,250 Japanese yen = \$10). Also, trades can occur in 0.005 Japanese yen per Euro increments (625 Japanese yen = \$5) for Euro FX/Japanese yen futures intra-currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) transactions.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 6,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: RY

Weekly options: 1H-5H

AON Code: UH

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

An Euro FX/Japanese yen option price quoted as 1.70 is already quoted in full. The cash price of the option is $1.70 \times 125,000$ (contract size) = 212,500 Japanese yen. (= \$1,700).

MINIMUM PRICE FLUCTUATION (TICK)

.01 Japanese yen per Euro (1,250 Japanese yen = \$10); 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 than five ticks of premium.

EXERCISE (STRIKE) PRICES

One Japanese yen per Euro, e.g., 138.00, 139.00, 140.00, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of .5, e.g., 138.50, 139.50, 140.50, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.



Euro FX/Swiss Franc

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

125,000 Euro

TICKER SYMBOL

GLOBEX: RF

Open Outcry (All-or-None only): UA

AON Code: UA

MINIMUM PRICE FLUCTUATION (TICK)

Trading can occur in 0.0001 Swiss francs per Euro increments (12.5 Swiss francs = \$750). Also, trades can occur in .00005 Swiss francs per Euro increments (6.25 Swiss francs = \$3.75) for Euro FX/Swiss franc futures intra-currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) transactions.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 6,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: RF

Weekly options: 1I-5I

AON Code: UA

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

An Euro FX/Swiss franc option price quoted as 0.0245 is already quoted in full. The cash price of the option is $0.0245 \times 125,000$ (contract size) = 3,062.5 Swiss francs (= \$1,837.50).

MINIMUM PRICE FLUCTUATION (TICK)

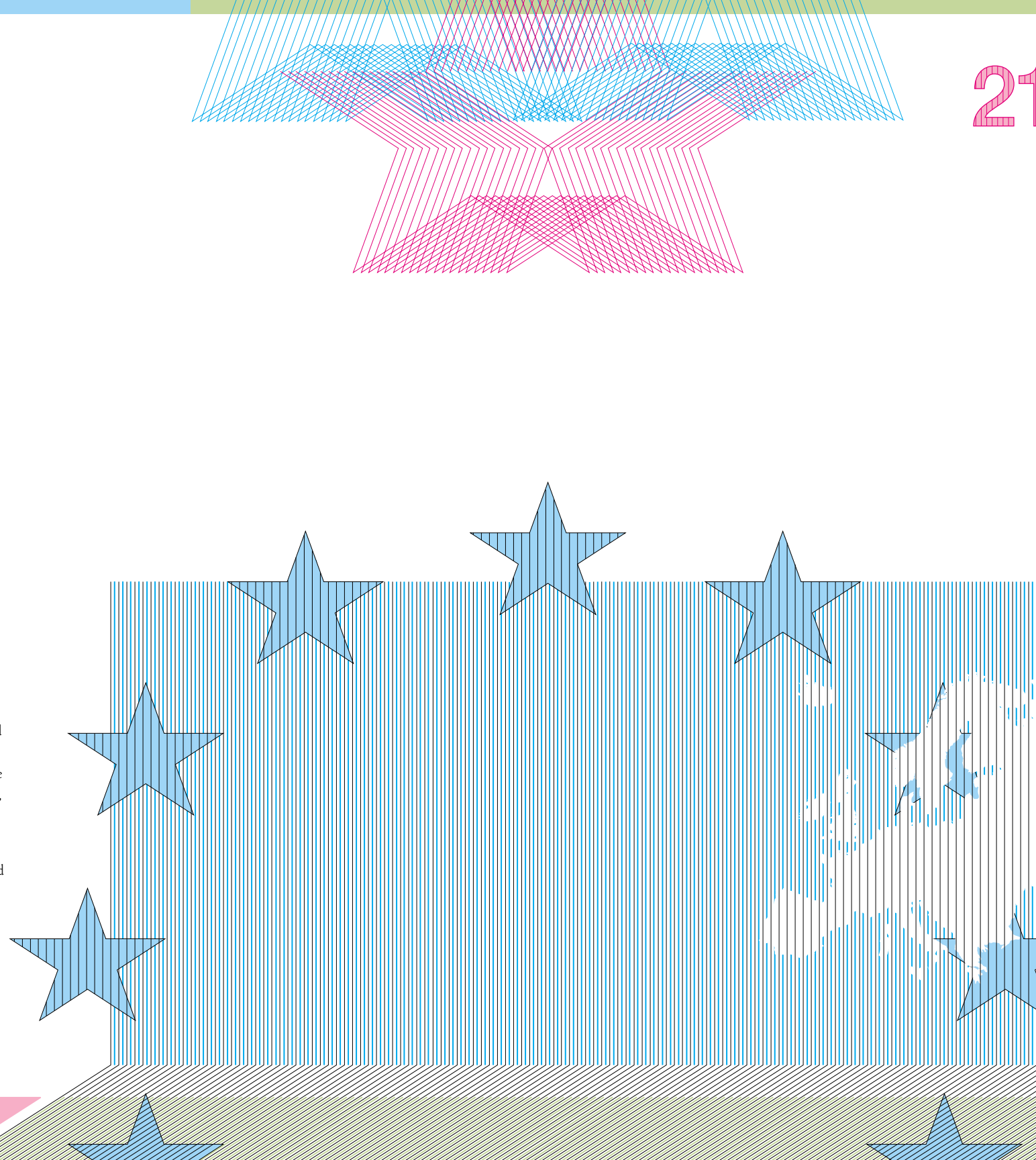
.0001 Swiss francs per Euro (12.5 Swiss francs = \$750); also, trades may occur at .00005 (6.25 Swiss francs), .00015 (18.75 Swiss francs), .00025 (31.25 Swiss francs), .00035 (43.75 Swiss francs), and .00045 (56.25 Swiss francs), which are less than five ticks of premium.

EXERCISE (STRIKE) PRICES

.005 Swiss francs per Euro, e.g., 1.5900, 1.5950, 1.6000, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of .0025, e.g., 1.5925, 1.5975, 1.6025, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.



Japanese Yen

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: Calls: CJ Puts: PJ

Weekly options: 1J-5J

AON Code: LJ

PRICING CO

PRICING CO

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

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

MINIMUM PRICE FLUCTUATION (TICK)

\$.000001 per Japanese yen = \$12.50/contract; also, during Regular Trading Hours (RTH), 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.

EXERCISE (STRIKE) PRICES

\$.0001 per Japanese yen, e.g., \$.0099, \$.0100, \$.0101, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of \$.00005, e.g., \$.00995, \$.01005, \$.01015, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 10,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

Mexican Peso

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Monthly options: MP

Weekly options: 1M-5M

AON Code: LM

PRICING COM

PRICING COM

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

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

MINIMUM PRICE FLUCTUATION (TICK)

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

EXERCISE (STRIKE) PRICES

\$.0025 per Mexican peso, e.g., \$.1200, \$.1225, \$.1250, and so on.

POSITION ACCOUNTABILITY AND SPOT MONTH POSITION LIMITS

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined, except that the speculative position limit becomes 3,000 contracts in the spot month, shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

New Zealand Dollar

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

100,000 New Zealand dollars

TICKER SYMBOL

GLOBEX: 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 New Zealand dollar futures intra-currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) trading.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 6,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: NE

Weekly options: 1Z-5Z

AON Code: UK

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

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

MINIMUM PRICE FLUCTUATION (TICK)

\$.0001 per New Zealand dollar = \$10.00/contract; also, during Regular Trading Hours (RTH), 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.

EXERCISE (STRIKE) PRICES

\$.01 per New Zealand dollar, e.g., \$.70, \$.71, \$.72, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of \$.005, e.g., \$.705, \$.715, \$.725, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

Russian Ruble

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

2,500,000 Russian rubles

TICKER SYMBOL

GLOBEX: 6R

Open Outcry: RU

AON Code : UU

MINIMUM PRICE FLUCTUATION (TICK)

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

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION LIMITS

6,000 contracts net long or short in any month; 10,000 contracts net long or short in all contract months combined; and 750 contracts in the lead month one week before trading ends.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly options: RU

Weekly options: 1U-5U

AON Code: UU

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

A Russian ruble option price quoted as 1459 is equivalent to $1459 \times 0.000001 = 0.001459$ when the price is quoted in full. The cash price of the option is $0.001459 \times 2,500,000$ (contract size) = \$3,647.50.

MINIMUM PRICE FLUCTUATION (TICK)

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

EXERCISE (STRIKE) PRICES

\$.005 per Russian ruble, e.g., \$.165, \$.170, \$.175, and so on.

POSITION LIMITS

6,000 contracts net long or short in any month; 10,000 contracts net long or short in all contract months combined; and 750 contracts in the lead month one week before trading ends.

South African Rand

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

500,000 South African rand

TICKER SYMBOL

GLOBEX: 6Z

Open Outcry: RA

AON Code: UR

MINIMUM PRICE FLUCTUATION (TICK)

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

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY AND SPOT MONTH POSITION LIMITS

Positions of more than 6,000 contracts net long or short in all contract months combined, except that the speculative position limit becomes 2,000 contracts in the spot month, must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Monthly options: RA

Weekly options: 1N-5N

AON Code: UR

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

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

MINIMUM PRICE FLUCTUATION (TICK)

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

EXERCISE (STRIKE) PRICES

\$.00500 per South African rand, e.g., \$.21500, \$.22000, \$.22500, and so on. For the first seven listed option expirations (first three monthly and four weekly) only, additional strike prices will be listed at intervals of \$.00250, e.g., \$.21750, \$.22250, \$.22750, and so on.

POSITION ACCOUNTABILITY AND SPOT MONTH POSITION LIMITS

A person owning/controlling a combination of options and underlying futures contracts that exceeds 6,000 futures-equivalent contracts net on the same side of the market in all contract months combined, except that the speculative position limit becomes 2,000 contracts in the spot month, shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.



Swiss Franc

FUTURES CONTRACT HIGHLIGHTS

CONTRACT SIZE

125,000 Swiss francs

TICKER SYMBOL

GLOBEX: 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 Swiss franc futures intra-currency spreads executed on the trading floor and on GLOBEX, and for All-or-None (AON) transactions.

MAXIMUM PRICE FLUCTUATION

No price limits. See “Banding” information under “GLOBEX Electronic Currency Markets.”

POSITION ACCOUNTABILITY

Positions of more than 10,000 contracts net long or short in all contract months combined must provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

ADDITIONAL INFORMATION REGARDING FUTURES AND OPTIONS

For additional information (trading hours, contract month listings, last trading day, and so on), see “Currency Futures” discussion beginning on page 2 and “Currency Options” discussion beginning on page 4.

OPTION CONTRACT HIGHLIGHTS

TICKER SYMBOL

Quarterly and serial options: Calls: CF Puts: PF

Weekly options: 1S-5S

AON Code: LS

PRICING CONVENTIONS & CALCULATING CASH PREMIUMS

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

MINIMUM PRICE FLUCTUATION (TICK)

\$.0001 per Swiss franc = \$12.50/contract; also, during Regular Trading Hours (RTH), trades may occur at \$.00005 (\$6.25), \$.00015 (\$18.75), \$.00025 (\$31.25), \$.00035 (\$43.75), and \$.00045 (\$56.25).

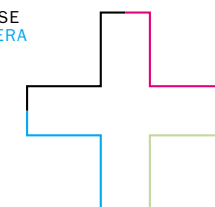
EXERCISE (STRIKE) PRICES

\$.01 per Swiss franc, e.g., \$.45, \$.46, \$.47, and so on. For the first seven listed option expirations (first quarterly, two serial and four weekly) only, additional strike prices will be listed at intervals of \$.005, e.g., \$.455, \$.465, \$.475, and so on.

POSITION ACCOUNTABILITY

A person owning/controlling a combination of options and underlying futures contracts that exceeds 10,000 futures-equivalent contracts net on the same side of the market in all contract months combined shall provide, in a timely fashion, upon request by the Exchange, information regarding the nature of the position.

BANQUE NATIONALE SUISSE
BANCA NAZIONALE SVIZZERA



Additional Topics

“ALL-OR-NONE” (AON) TRADING

AON allows pit transactions to be executed in full, at the size and price specified. It is not possible to receive a partial fill or multiple prices.

Minimum AON thresholds for each currency futures contract are as follows:

100 contracts: Brazilian real, Canadian dollar, Euro FX, Japanese yen and Mexican peso

50 contracts: Australian dollar, New Zealand dollar and Russian ruble

20 contracts: British pound, South African rand and Swiss franc

5 contracts: Euro FX/British pound, Euro FX/Japanese yen and Euro FX/Swiss franc

Minimum AON thresholds for each currency options contract are as follows:

100 contracts: British pound, Canadian dollar, Euro FX, Euro FX/British pound, Euro FX/Japanese Yen, Euro FX/Swiss franc, Japanese yen, Mexican peso and Swiss franc

50 contracts: Australian dollar, Brazilian real, New Zealand dollar, Russian ruble and South African rand

EXCHANGE FOR PHYSICALS (EFPs)

Exchange For Physicals (EFPs) transactions involve simultaneously combining a position in futures with an opposite position in the cash market. EFPs are also sometimes referred to as “cash futures transactions,” or “versus cash transactions.” A seller of futures must own (or be “long”) an equivalent cash commodity while a purchaser of futures must be a seller (or be “short”) an equivalent commodity for an EFP to occur.

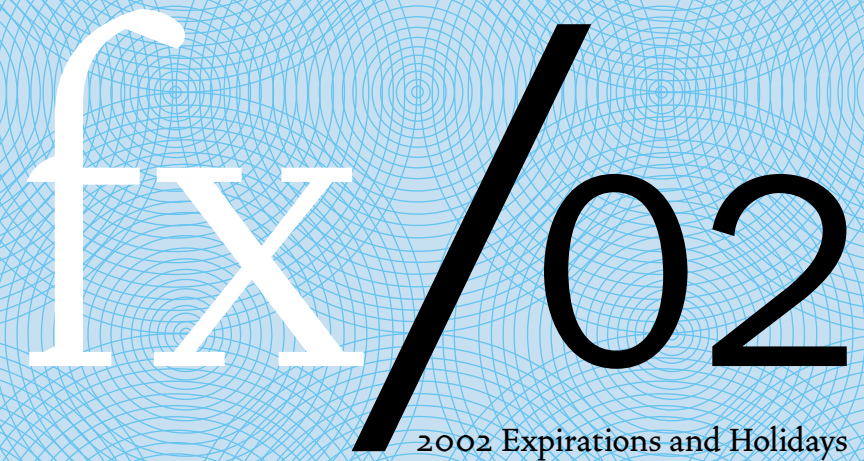
For example, if a foreign currency dealer wished to do an EFP against a short position she was establishing in the Euro, she might combine the short position in the cash market with a long position in a Euro FX futures expiration.

EFPs are defined in the DEFINITIONS section of the CME Rulebook under the heading “EXCHANGE-FOR-PHYSICAL (EFP) TRADE”. Also, EFPs are governed by CME Rule 538 – TRANSFER OF SPOT FOR FUTURES and CME Rule 719 – TRANSFER OF CASH FOR FUTURES AFTER TERMINATION OF CONTRACT.

What are acceptable currency instruments that can be used in EFPs against CME foreign currency futures?

- Currency spot transactions
- Currency forward transactions

In all cases, the cash sides must be equal or nearly equal in quantity and value to the futures utilized.



fx/02
2002 Expirations and Holidays

January

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
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20	21	22	23	24	25	26
	◇				▲	
27	28	29	30	31		
				✱		

- ◇

CME Holiday
- ⊕

Serial Currency Options
- ▲

Weekly Currency Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- ⊕

Delivery Mexican Peso Futures
- △

Delivery South African Rand Futures
- ✱

Brazilian Real Futures and Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options

February

33

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
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3	4	5	6	7	8	9
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- ▲

Weekly Currency Options
- ⊕

Serial Currency Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- ◇

CME Holiday
- ⊕

Delivery Mexican Peso Futures
- △

Delivery South African Rand Futures
- ✱

Brazilian Real Futures and Options

March

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
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31				✱ ▲	◇	

- ▲

Weekly Currency Options
- ◎

Quarterly Currency Options
Weekly Russian Ruble Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- Quarterly Russian Ruble Futures and Options
- Quarterly Canadian Dollar Futures
- Delivery Currency Futures
- ✱

Brazilian Real Futures and Options
- ◇

CME Holiday
- Quarterly Australian Dollar Futures
Quarterly British Pound Futures
Quarterly E-mini Euro FX Futures
Quarterly E-mini Japanese Yen Futures
Quarterly Euro FX Futures
Quarterly EC/ BP Futures
Quarterly EC/ JY Futures
Quarterly EC/ SF Futures
Quarterly Japanese Yen Futures
Quarterly New Zealand Dollar Futures
Quarterly Swiss Franc Futures
Monthly Mexican Peso Futures
Monthly South African Rand Futures

April

35

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
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28	29	30				
		✱				

- ⊕

Serial Currency Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ▲

Weekly Currency Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- ✱

Delivery Mexican Peso Futures
- △

Delivery South African Rand Futures
- ✱

Brazilian Real Futures and Options

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
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- ⊕

Serial Currency Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ▲

Weekly Currency Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- ⊕

Delivery Mexican Peso Futures
- △

Delivery South African Rand Futures
- ◇

CME Holiday
- ✱

Brazilian Real Futures and Options

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
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	□ ○	●	□		▲	
23	24	25	26	27	28	29
30					✱ ▲	

- ⊙

Quarterly Currency Options
Weekly Russian Ruble Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ▲

Weekly Currency Options
- Quarterly Russian Ruble Futures and Options
- Quarterly Canadian Dollar Futures
- Delivery Currency Futures
- ✱

Brazilian Real Futures and Options
- Quarterly Australian Dollar Futures
Quarterly British Pound Futures
Quarterly E-mini Euro FX Futures
Quarterly E-mini Japanese Yen Futures
Quarterly Euro FX Futures
Quarterly EC/BP Futures
Quarterly EC/JY Futures
Quarterly EC/SF Futures
Quarterly Japanese Yen Futures
Quarterly New Zealand Dollar Futures
Quarterly Swiss Franc Futures
Monthly Mexican Peso Futures
Monthly South African Rand Futures

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
	1	2	3	4	5	6
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14	15	16	17	18	19	20
	◆		⊕ △		▲	
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28	29	30	31			
			✱			

- ◇

CME Holiday
- ⊕

Serial Currency Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ▲

Weekly Currency Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- ⊕

Delivery Mexican Peso Futures
- △

Delivery South African Rand Futures
- ✱

Brazilian Real Futures and Options

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
				1	2	3
					▲	
4	5	6	7	8	9	10
					⊕ ▽	
11	12	13	14	15	16	17
					▲	
18	19	20	21	22	23	24
	◆		⊕ △		▲	
25	26	27	28	29	30	31
					▲ ✱	

- ▲

Weekly Currency Options
- ⊕

Serial Currency Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- ⊕

Delivery Mexican Peso Futures
- △

Delivery South African Rand Futures
- ✱

Brazilian Real Futures and Options

September

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
1	2	3	4	5	6	7
	◇				⊙ ▽	
8	9	10	11	12	13	14
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15	16	17	18	19	20	21
	◻ ○	●	◻		▲	
22	23	24	25	26	27	28
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29	30					
	✱					

- ◇

CME Holiday
- ⊙

Quarterly Currency Options
Weekly Russian Ruble Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ▲

Weekly Currency Options
- Quarterly Russian Ruble Futures and Options
- Quarterly Canadian Dollar Futures
- ◻

Delivery Currency Futures
- ✱

Brazilian Real Futures and Options
- ◻

Quarterly Australian Dollar Futures
Quarterly British Pound Futures
Quarterly E-mini Euro FX Futures
Quarterly E-mini Japanese Yen Futures
Quarterly Euro FX Futures
Quarterly EC/ BP Futures
Quarterly EC/ JY Futures
Quarterly EC/ SF Futures
Quarterly Japanese Yen Futures
Quarterly New Zealand Dollar Futures
Quarterly Swiss Franc Futures
Monthly Mexican Peso Futures
Monthly South African Rand Futures

October

41

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
		1	2	3	4	5
					⊕ ▽	
6	7	8	9	10	11	12
					▲ ◆	
13	14	15	16	17	18	19
			⊕ △		▲	
20	21	22	23	24	25	26
					▲	
27	28	29	30	31		
				✱		

- ⊕

Serial Currency Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ▲

Weekly Currency Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- ⊕

Delivery Mexican Peso Futures
- △

Delivery South African Rand Futures
- ✱

Brazilian Real Futures and Options

November

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
					1	2
					▲	
3	4	5	6	7	8	9
					⊕ ▽	
10	11	12	13	14	15	16
					▲	
17	18	19	20	21	22	23
	◆		△	⊕	▲	
24	25	26	27	28	29	30
				◇	▲ *	

- ▲

Weekly Currency Options
- ⊕

Serial Currency Options
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ◆

Monthly Mexican Peso Futures
Monthly South African Rand Futures
- △

Delivery South African Rand Futures
- ⊕

Delivery Mexican Peso Futures
- ◇

CME Holiday
- *

Brazilian Real Futures and Options

December

SUNDAY	MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
1	2	3	4	5	6	7
					◎ ▽	
8	9	10	11	12	13	14
					▲	
15	16	17	18	19	20	21
	□ ○	●	□		▲	
22	23	24	25	26	27	28
			◇		▲	
29	30	31				
		*				

- ◎

Quarterly Currency Options
Weekly Russian Ruble Futures
- ▽

Monthly Mexican Peso Options
Monthly South African Rand Options
Weekly Brazilian Real Options
- ▲

Weekly Currency Options
- Quarterly Russian Ruble Futures and Options
- Quarterly Canadian Dollar Futures
- Delivery Currency Futures
- ◇

CME Holiday
- *

Brazilian Real Futures and Options
- Quarterly Australian Dollar Futures
Quarterly British Pound Futures
Quarterly E-mini Euro FX Futures
Quarterly E-mini Japanese Yen Futures
Quarterly Euro FX Futures
Quarterly EC/BP Futures
Quarterly EC/JY Futures
Quarterly EC/SF Futures
Quarterly Japanese Yen Futures
Quarterly New Zealand Dollar Futures
Quarterly Swiss Franc Futures
Monthly Mexican Peso Futures
Monthly South African Rand Futures

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FOR VENDOR QUOTE SYMBOLS

Lift Tab
FOR VENDOR QUOTE SYMBOLS

Quote Vendor Symbols

Vendor Name	System Name	Australian Dollar GLOBEX Futures	Brazilian Real GLOBEX Futures	British Pound GLOBEX Futures	Canadian Dollar GLOBEX Futures	E-mini Euro FX Futures GLOBEX Futures	E-mini Japanese Yen GLOBEX Futures	Euro FX GLOBEX Futures	Euro FX/BP GLOBEX Futures
		6A	6L	6B	6C	E7	J7	6E	RP
Bloomberg	Bloomberg	GADA <CRNCY>	GBRA <CRNCY>	GBPA <CRNCY>	GCDA <CRNCY>	EEA <CRNCY>	JEA <CRNCY>	GECA <CRNCY>	RPA <CRNCY>
Bridge Information Systems	BIS (ETH)	us@ADG	us@BRG	us@BPG	us@CDG	us@EEC	us@EJY	us@ECG	us@RP
	BIS (RTH)	us@ADyym	us@BRyym	us@BPyym	us@CDyym	us@EECyym (same as GLOBEX)	us@EJYyym (same as GLOBEX)	us@ECyym	us@RPyym (same as GLOBEX)
	BIS (COMP)	us@ADCyym	us@BRCyym	us@BPCyym	us@CDCyym	N/A	N/A	us@ECCyym	N/A
	ADP FS Series	1NA*	1UZ*	1NB*	1NM*	1JT*	n/a	1NS*	1NJ*
	Telerate	Pages 50528 - 50531	Pages 50528 - 50531	Pages 50528 - 50531	Pages 50528 - 50531	Pages 50528 - 50531	Pages 50528 - 50531	Pages 50528 - 50531	Pages 50528 - 50531
	Telesphere	6Aym	6Lym	6Bym	6Cym	E7ym	J7ym	6Eym	RPym
CQG Inc.	CQG for Windows (ETH)	DA6my	n/a	BP6my	CA6my	n/a	n/a	EU6my	EBmy
	CQG for Windows (COMP)	DAAmy	n/a	BPAmy	CAAmy	EEUmy	EJYmy	EUAmy	EBmy
BMI	Market Center	6Aym	6Lym	6Bym	6Cym	E7ym	J7ym	6Eym	RPym
Data Broadcasting	eSignal	6Amy	6Lym	6Bmy	6Cmy	ZEmy	ZJmy	6Emy	RPmy
Data Transmissions Ntwk		@ADmy	@BRmy	@BPmy	@CDmy	@E7my	@J7my	@ECmy	@RPmy
Futuresource	Futures Source	AD	BR	BP	CD	CE	JE	EC	RP
ILX Systems	ILX Workstation	OT/my	RW/my	P/my	C./my	E./my	J./my	E./my	RP/my
Hyperfeed/PC Quote		/VAym	/VLym	/VBym	/VCym	/EAym	/JAym	/VEym	/RPym
Reuters	IDN (ETH)	ADSS:[CHAIN]	BRSS:[CHAIN]	BPSS:[CHAIN]	CDSS:[CHAIN]	UROM:[CHAIN]	JYNM:[CHAIN]	ECSS:[CHAIN]	RP:[CHAIN]
	IDN (COMP)	AD:[CHAIN]	BR:[CHAIN]	BP:[CHAIN]	CD:[CHAIN]	UROM:[CHAIN]	JYNM:[CHAIN]	URO:[CHAIN]	RP:[CHAIN]
	QUOTRON	AD	BR	BP	CD	UROM	JYNM	URO	RP
S&P Comstock	S&P Comstock	6Amy*	6Lmy*	6Bmy*	6Cmy*	E7my*	J7my*	6Emy*	RPmy*
Stardata	Starquote	6Amy	6Lmy	6Bmy	6Cmy	E7my	J7my	6Emy	RPmy
Track Data	MX	AJ`m	AL`u	BW`u	CX`u	EF`u	JE`u	AQ`u	ZP`u
* For assistance with ticker symbols, see quote vendor customer service listing.									
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Bridge	1-800-325-4357
ADP	1-800-325-4357
Telerate	1-800-325-4357
Telesphere	1-800-325-4357
CQG	1-800-525-1085
BMI	1-800-762-7538
eSignal	1-800-762-7538
DTN	1-800-779-5000
Futuresource	1-800-678-6333
ILX	1-212-408-5080
Hyperfeed/PC Quote	1-800-778-0445
Reuters	1-800-435-010
S&P Comstock	1-800-431-2602
	1-914-381-7000
CGI Group Inc	1-800-387-8121
Track Data	1-212-612-2100
CME Quote Data Services	1-312-930-8193

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