

**EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) FX FUTURES**



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**FINAL**

PG01B BULLETIN #215@

EXCHANGE SUMMARY VOLUME AND OPEN INTEREST (EXCLUDES TRAKRS) FX FUTURES

Fri, Nov 06, 2009 PG01B

EXCHANGE OVERALL VOLUME AND OPEN INTEREST TOTALS

	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	----- VOLUME	OVERALL COMBINED TOTAL OPEN INTEREST & CHGE	----- YEAR AGO OVERALL VOLUME	----- COMBINED TOTAL OPEN INTEREST
* CME GROUP TOTALS--							
EXCHANGE	10299213	1811455	689887	12800555	84635607 + 3069	8574999	49538384
EXCHANGE FUTURES	10006732	251816	526017	10784565	43626100 + 241329	7343444	20568230
EXCHANGE OPTIONS	292481	1559639	163870	2015990	41009507 - 238260	1231555	28970154
OTC TOTALS--							
OTC			11	11	1104 - 29		
FUTURES & OPTIONS--							
FX	798815	11083	4401	814299	1079698 - 115255	420155	1115323
FUTURES ONLY--							
FX	778687	1487	4401	784575	787658 - 3313	407923	720561
OPTIONS ONLY--							
FX	20128	9596		29724	292040 - 111942	12232	394762
	FX FUTURES						
FX PRODUCTS--							
AUST DLR FUT	108081		653	108734	113057 + 1013	21474	64556
AD/CD CROSS RT					406		19
AD/JY CROSS RT					263		490
AD/NE CROSS RT					4		1919
BRAZIL RL FUT					2545 + 15	23	
BRIT PND FUT	106458	1	14	106739	101283 - 2074	52206	109100
BP/JY CROSS RT	12		22	34	155 + 4		14
BP/SF CROSS RT					1		
CANADA DLR FUT	89023	268	203	89494	84816 + 316	31838	99658
CD/JY CROSS RT			1		1 + 1		
RENMINBI/USD FUT	2			2	337 - 2	90	702
CZECK (US) FUT					18		30
CZECK (EC) FUT							4
EURO FX FUT	260716	220	275	261211	163006 - 5840	151872	163901
EMINI EURFX FUT	3610			3610	2518 + 148	4198	2848
EC/AD CROSS RT					1		
EC/BP CROSS RT	335		20	355	6509 + 45	137	2929
EC/CD CROSS RT					3		
EC/JY CROSS RT	467		1	468	7336 - 79	700	9000
EC/NOK CROSS RT					1		18
EC/SEK CROSS RT					2		
EC/SF CROSS RT	111		6	117	1973 - 8	11	1233
HUNGARY (US) F	2			2	79		123
HUNGARY (EC) F					2		1
ISRAELI SHEKEL FUT					491		257
JAPAN YEN FUT	127328		693	128021	117502 + 6637	109419	129732
EMINI J YEN FUT	40			40	282 - 2	56	191
KOREAN WON FUT					140		12
MEX PESO FUT	20741	994	591	22326	75484 - 2820	6805	41733
NEW ZEALND FUT	5430		1087	6517	20899 - 290	869	18650
NOK CROSS RT					1128		492
POLISH (US) F					1071		104
POLISH (EC) F					1272		4
RUS RUBLE FUT	168		118	286	20662 - 4		19680
S AFR RAND FUT	11			11	5275 + 10		10867
SWISS FRNC FUT	50231	3	310	50544	50207 - 145	28113	41339
SEK CROSS RT					490		83
TURK LIRA(US) F					477 + 8		
TURKISH LIRA (EU) FUTURES					1019		
MICRO AUD/USD F	259			259	992 - 143		
MICRO EUR/USD F	4160			4160	955 + 30		
MICRO GBP/USD F	1187		52	1239	967 + 46		
MICRO USD/CAD F	59			59	400 + 4		
MICRO USD/CHF F	10			10	266 - 9		
MICRO USD/JPY F	246			246	3323 - 174		
V2 COLOMBIAN PESO FUTURES			75	75	40		

\*THE "YEAR AGO" OVERALL COMBINED VOLUME FOR THE COMEX AND NYMEX DIVISIONS WILL REFLECT VOLUME FOR GLOBEX ONLY. TOTAL "YEAR AGO" OPEN INTEREST WILL NOT BE PUBLISHED FOR NYMEX AND COMEX DIVISIONS AND WILL NOT BE INCLUDED IN THE ASSET CLASS BREAKDOWNS.

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR NYMEX AND COMEX PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER JUNE 1, 2008. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETT CYCLE; GLOBEX VOLUME INCLUDES SIDE-BY-SIDE ACTIVITY. R=RECORD VOLUME OR OPEN INTEREST. THE INFORMATION CONTAINED IN THE REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.  
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EXCHANGE SUMMARY VOLUME AND OPEN INTEREST FX OPTIONS ON FUTURES



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	----- GLOBEX® VOLUME	OPEN OUTCRY VOLUME	PNT VOLUME	---- OVERALL VOLUME	COMBINED OPEN INTEREST & CHGE	----	----- OVERALL VOLUME	YEAR AGO COMBINED OPEN INTEREST	----- TOTAL OPEN INTEREST
FX PRODUCTS (Regular & weekly Combined)-									
AUST DLR OPTIONS	660	489		1149	20317	-	5312	950	22610
AUST DLR CALL	331	196		527	7376	-	1888	583	14258
AUST DLR PUT	329	293		622	12941	-	3424	367	8352
AUSSIE DLR (EU) OPTIONS	30			30	250	-	97		
AUSSIE DLR (EU) CALL	30			30	150	-	30		
AUSSIE DLR (EU) PUT					100	-	67		
BRIT PND OPTIONS	1291	225		1516	19855	-	10032	975	37296
BRIT PND CALL	610	179		789	8802	-	4866	363	14962
BRIT PND PUT	681	46		727	11053	-	5166	612	22334
BRIT PND (EU) OPTIONS	202			202	2725	-	1982	65	11101
BRIT PND (EU) CALL	4			4	863	-	588	65	4666
BRIT PND (EU) PUT	198			198	1862	-	1394		6435
CANADA DLR OPTIONS	3505	3163		6668	35878	-	11544	981	26472
CANADA DLR CALL	1260	1323		2583	15332	-	5287	453	14058
CANADA DLR PUT	2245	1840		4085	20546	-	6257	528	12414
CANADA DLR (EU) OPTIONS	215			215	1582	-	1597		4945
CANADA DLR (EU) CALL	200			200	1026	-	677		2055
CANADA DLR (EU) PUT	15			15	556	-	920		2890
EURO FX OPTIONS	11206	5212		16418	128718	-	47504	6684	109811
EURO FX CALL	8011	2865		10876	62234	-	19563	3290	56106
EURO FX PUT	3195	2347		5542	66484	-	27941	3394	53705
EURO FX (EU) OPTIONS	593			593	9389	-	2865	84	25437
EURO FX (EU) CALL	337			337	4779	-	1222	46	11877
EURO FX (EU) PUT	256			256	4610	-	1643	38	13560
JAPAN YEN OPTIONS	1968	497		2465	56299	-	24711	1553	104782
JAPAN YEN CALL	1243	364		1607	32719	-	14164	1265	50876
JAPAN YEN PUT	725	133		858	23580	-	10547	288	53906
JAPAN YEN (EU) OPTIONS	239			239	3910	-	1539	29	22025
JAPAN YEN (EU) CALL	221			221	2424	-	515	6	9890
JAPAN YEN (EU) PUT	18			18	1486	-	1024	23	12135
MEX PESO OPTIONS					32	-	25		17
MEX PESO CALL					16	-	20		
MEX PESO PUT					16	-	5		
SWISS FRNC OPTIONS	170	10		180	11044	-	3668	911	24129
SWISS FRNC CALL	44	8		52	6798	-	2119	413	12168
SWISS FRNC PUT	126	2		128	4246	-	1549	498	11961
SWISS FRNC (EU) OPTIONS	49			49	2041	-	1066		6137
SWISS FRNC (EU) CALL	49			49	1279	-	429		2430
SWISS FRNC (EU) PUT					762	-	637		3707

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