

2009 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>. CME Group Inc. A  
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FINAL

PG06 BULLETIN #215@

CURRENCY FUTURES

Fri, Nov 06, 2009 PG06

FOR PRODUCTS THAT ARE TRADED IN BOTH REGULAR TRADING HOURS (RTH) AND ELECTRONIC TRADING HOURS (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BIID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, \*=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

CURRENCY FUTURES

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
POLISH (US) F								
DEC09	----	----	0.34822N	0.34874 ( 2.86747) +	52	----	871	UNCH .36026B .33182A
MAR10	----	----	0.34676N	0.34728 ( 2.87952) +	52	----	200	UNCH .35364 .34000
TOTAL POLISH (US) F							1071	
PLN (US) INTERBANK SPOT: .28722 .28442 .28478 ( 3.5114) -149								
POLISH (EC) F								
DEC09	----	----	0.23422N	0.23508 ( 4.25387) +	86	----	1242	UNCH .24366B .23060A
MAR10	----	----	0.23336N	0.23418 ( 4.27022) +	82	----	30	UNCH .23924B .23674A
TOTAL POLISH (EC) F							1272	
PLN (EC) INTERBANK SPOT: .42617 .42366 .42375 ( 2.3598) -125								
CZECK (US) FUT								
DEC09	----	----	0.057400N	0.057592( 17.3635) +	19	----	18	UNCH .058676B .054370A
TOTAL CZECK (US) FUT							18	
CZK (US) INTERBANK SPOT: .017398 .017233 .017328 ( 57.7100) -37								
TOTAL CZECK (EC) FUT								
CZK (EC) INTERBANK SPOT: .025865 .025630 .025737 ( 38.8545) -80								
HUNGARY (US) F								
DEC09	----	----	0.053516N	0.0053544( 186.762) +	28	----	79	UNCH .056424B .051814A
TOTAL HUNGARY (US) F							2	79
HUF (US) INTERBANK SPOT: .0018598 .0018398 .0018525( 39.8110) +17								
HUNGARY (EC) F								
DEC09	----	----	0.03599N	0.03609 ( 27.70851) +	98	----	2	UNCH .03768B .03517A
TOTAL HUNGARY (EC) F							2	
HUF (EC) INTERBANK SPOT: .0027618 .0027380 .0027505( 363.570) -60								
SHEKEL FUTURE								
DEC09	----	----	----	0.26581 ( 3.76209) +	120	----	491	UNCH ---- ----
TOTAL ISRAELI SHEKEL FUT							491	
ILS INTERBANK SPOT: 0.37790 .37585 .37590( 2.66028) -180								
RMB/USD FUT								
NOV09	----	----	----	0.14649 ( 6.82640) UNCH	----	----	24	UNCH .14690 .14590
DEC09	0.14650	0.14650	0.14650	0.14657 ( 6.82268) UNCH	----	1	83 -	1 .15700 .14050
JAN10	0.14675	0.14675	0.14675	0.14682 ( 6.81106) +	8	----	5 -	1 .14740 .14654A
MAR10	----	----	----	0.14747 ( 6.78104) +	8	----	6	UNCH .14885 .14320
APR10	----	----	----	0.14790 ( 6.76133) +	8	----	1	UNCH .14960 .14792A
MAY10	----	----	----	0.14827 ( 6.74445) +	10	----	9	UNCH .14802B .14690A
JUN10	----	0.14861B	----	0.14867 ( 6.72631) +	14	----	73	UNCH .14977 .14687
JUL10	----	----	----	0.14918 ( 6.70331) +	19	----	29	UNCH .15008B .14635
AUG10	----	----	----	0.14960 ( 6.68449) +	23	----	20	UNCH .15065B .14788
SEP10	----	----	----	0.15001 ( 6.66622) +	23	----	13	UNCH .15118B .14715
OCT10	----	----	----	0.15054 ( 6.64275) +	24	----	61	UNCH .15182B .14982
DEC10	----	----	----	0.15154 ( 6.59892) +	31	----	13	UNCH .15283B .14729
TOTAL RENMINBI/USD FUT							2	337 - 2
RMB/US INTERBANK SPOT: 0 .00000								
RME/EURO INTERBANK SPOT: 1.01805 1.01158 1.01334( 0.98683) -148								
RMY/JY INTERBANK SPOT: 133.049 131.281 131.691( 0.00759) -1153								
WON/USD FUT								
DEC09	----	----	----	0.0008554 ( 1169.04) +	0	----	140	UNCH ---- ----
TOTAL KOREAN WON FUT							140	
KRW/US INTERBANK SPOT: 0 .0000000								
TURK LIRA(US) F								
DEC09	----	----	----	1.49280 ( .66988) -	60	----	477 +	8 1.49420B 1.47590A
TOTAL TURK LIRA(US) F							477 +	8
TURK LIRA(EC) F								
DEC09	----	----	----	2.21460 ( .45) -	137	----	1019	UNCH ---- ----
TOTAL TURKISH LIRA (EU) FUTURES							1019	
MICRO GBP/USD F								
DEC09	1.6566	1.6631B	1.6516A	1.6597 ( .60252) +	15	52	1187	966 + 46 1.6730B 1.5704A
MAR10	----	----	----	1.6588 ( .60285) +	14	----	1	UNCH 1.5945 1.5945
TOTAL MICRO GBP/USD F							52	1187
MICRO EUR/USD F								
DEC09	1.4867	1.4913	1.4813	1.4835 ( .67408) -	32	----	4160	954 + 30 1.5059B 1.3900A
MAR10	----	----	----	1.4829 ( .67435) -	31	----	1	UNCH 1.4870 1.4870
TOTAL MICRO EUR/USD F							4160	955 + 30
MICRO AUD/USD F								
DEC09	0.9069	0.9166B	0.9068A	0.9129 ( 1.09541) +	58	----	259	992 - 143 .9280B .8492A
TOTAL MICRO AUD/USD F							259	992 - 143
MICRO USD/JPY F								
DEC09	90.70	90.82B	89.61A	89.94 ( .01112) -	82	----	246	3323 - 174 92.47B 87.99A
TOTAL MICRO USD/JPY F							246	3323 - 174
MICRO USD/CAD F								
DEC09	1.0615	1.0780	1.0615	1.0770 ( .92851) +	123	----	59	400 + 4 1.0990 1.0208A
TOTAL MICRO USD/CAD F							59	400 + 4
MICRO USD/CHF F								
DEC09	1.0144	1.0197B	1.0127A	1.0177 ( .98261) +	13	----	10	266 - 9 1.0780 1.0032A
TOTAL MICRO USD/CHF F							10	266 - 9

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CURRENCY FUTURES

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CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION:	NOV09	DEC09	JAN10	FEB10	MAR10	APR10	MAY10	JUN10	JUL10	AUG10	SEP10	OCT10	NOV10
AD/CD CROSS RT FUT		12/14			03/15			06/14			09/13		
AUSTRALIAN DLR FUT		12/14			03/15			06/14			09/13		
AD/JY CROSS RT FUT		12/14			03/15			06/14			09/13		
AD/NE CROSS RT FUT		12/14			03/15			06/14			09/13		
BP/SF CROSS RT FUT		12/14			03/15			06/14			09/13		
BRIT PND FUT		12/14			03/15			06/14			09/13		
BRAZIL RL FUT FUT	10/30	11/30	12/31	01/29	02/26	03/31	04/30	05/28	06/30	07/30	08/31	09/30	10/29
BP/JY CROSS RT FUT		12/14			03/15			06/14			09/13		
EC/AD CROSS RT FUT		12/14			03/15			06/14			09/13		
EC/CD CROSS RT FUT		12/14			03/15			06/14			09/13		
CANADA DLR FUT		12/15			03/16			06/15			09/14		
EC/NOK CROSS RT FUT		12/14			03/15			06/14			09/13		
CD/JY CROSS RT FUT		12/14			03/15			06/14			09/13		
CZ KORUNA (US) FUT		12/14			03/15			06/14			09/13		
CME\$INDEX FUT		12/14			03/15			06/14			09/13		
EMINI EURFX FUT		12/14			03/15			06/14			09/13		
EURO FX FUT		12/14			03/15			06/14			09/13		
HUN FORINT (US) FUT		12/14			03/15			06/14			09/13		
ISRAELI SHEKEL FUT		12/14			03/15			06/14			09/13		
EMINI J YEN FUT		12/14			03/15			06/14			09/13		
JAPAN YEN FUT		12/14			03/15			06/14			09/13		
CZECK (ec) FUT		12/14			03/15			06/14			09/13		
EC/SEC CROSS RT FUT		12/14			03/15			06/14			09/13		
KOREAN WON/US DLR FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
E-MICRO AUD/USD FUT		12/14			03/15			06/14			09/13		
E-MICRO GBP/USD FUT		12/14			03/15			06/14			09/13		
E-MICRO USD/CAD FUT		12/15			03/16			06/15			09/14		
E-MICRO EUR/USD FUT		12/14			03/15			06/14			09/13		
E-MICRO USD/JPY FUT		12/14			03/15			06/14			09/13		
E-MICRO USD/CHF FUT		12/14			03/15			06/14			09/13		
MEX PESO FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
NEW ZEALAND FUT		12/14			03/15			06/14			09/13		
POL ZLOTY (US) FUT		12/14			03/15			06/14			09/13		
HUNGARY (EC) FUT		12/14			03/15			06/14			09/13		
S AFR RAND FUT	11/16	12/14	01/15	02/12	03/15	04/19	05/17	06/14	07/19	08/16	09/13	10/18	11/15
EC/SF CROSS RT FUT		12/14			03/15			06/14			09/13		
RENMINBI/US DLR FUT	11/17	12/15	01/19	02/16	03/16	04/20	05/18	06/15	07/20	08/17	09/14	10/19	11/16
RENMINBI/EURO FUT	11/17	12/15	01/19	02/16	03/16	04/20	05/18	06/15	07/20	08/17	09/14	10/19	11/16
RENMINBI/JY FUT	11/17	12/15	01/19	02/16	03/16	04/20	05/18	06/15	07/20	08/17	09/14	10/19	11/16
EC/BP CROSS RT FUT		12/14			03/15			06/14			09/13		
RUS RUBLE FUT		12/15			03/15			06/15			09/15		
EC/JY CROSS RT FUT		12/14			03/15			06/14			09/13		
SEK CROSS RT FUT		12/14			03/15			06/14			09/13		
SWISS FRNC FUT		12/14			03/15			06/14			09/13		
SF/JY CROSS RT FUT		12/14			03/15			06/14			09/13		
TURK LIRA (EC) FUT		12/15			03/16			06/15			09/14		
TURK LIRA (US) FUT		12/15			03/16			06/15			09/14		
NOK CROSS FUT		12/14			03/15			06/14			09/13		
POLISH (EC) FUT		12/14			03/15			06/14			09/13		



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CURRENCY FUTURES

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NYMEX FINANCIAL FUTURES PRODUCTS

	OPEN OUTCRY OPEN RING	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY HIGH/LOW	OPEN OUTCRY CLOSE RING	SETT. & PT.	PRICE CHGE	OPEN OUTCRY VOLUME	GLOBAL <sup>®</sup> VOLUME	PNT VOLUME	OPEN INTEREST
V2 FUT										
NOV09	----	----	----	----	5034.10	-	9.10	----	75	40
TOTAL	V2 FUT						0	0	75	40

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