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FINAL

PG07 BULLETIN #213@

CURRENCY FUTURES

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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=BID, 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. NOTE: EFFECTIVE BEGINNING MAY 1, THE EFP COLUMNS HAVE BEEN REDUCED TO TWO COLUMNS FOR MORE ACCURATE REPORTING. WE ARE CURRENTLY IN THE PLANNING PHASE TO PROVIDE THIS INFORMATION DOWN TO THE CONTRACT LEVEL IN A SEPARATE REPORT.

OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
BRIT PND FUT										
DEC09	1.6584B	----	1.6584B	1.6589 ( .6028) +	191	779	101727 +	5238	1.9180	1.3620
MAR10	----	----	1.6391N	1.6582 ( .6031) +	191	45	439 +	10	1.7008B	1.5708A
JUN10	----	----	1.6384N	1.6573 ( .6034) +	189	----	120	UNCH	1.6711B	1.3820
SEP10	----	----	1.6371N	1.6558 ( .6039) +	187	----	20	UNCH	1.6538	1.6538
TOTAL BRIT PND FUT						779	102306 +	5248		
BP INTERBANK SPOT:	1.6597	1.6403		1.6556	-----	+116				
CANADA DLR FUT										
DEC09	0.9431	.9431	0.9431	.9425 ( 1.0610) +	58	262	80626 +	1333	.9937	.7712A
MAR10	0.9416	.9423	0.9403	.9426 ( 1.0609) +	59	13	2726 +	15	.9794B	.7731A
JUN10	----	----	0.9366N	.9424 ( 1.0611) +	58	----	384 +	2	.9770B	.7875
SEP10	----	----	0.9361N	.9419 ( 1.0617) +	58	----	421 +	1	.9745B	.8548A
DEC10	----	----	0.9359N	.9417 ( 1.0619) +	58	----	219 +	9	.9736B	.8680
MAR11	----	----	0.9357N	.9415 ( 1.0621) +	58	----	5	UNCH	.9736B	.9244
TOTAL CANADA DLR FUT						275	84381 +	1360		
CD INTERBANK SPOT:	1.0684	1.0597		1.0629 ( 0.9408)		-28				
EMINI EURFX FUT										
DEC09	1.47160	1.47020	----	1.48950 ( .6714) +	194	----	2258 +	72	1.50600	1.38910A
MAR10	1.47390	1.46970A	----	1.48890 ( .6716) +	194	----	39	UNCH	1.50250	1.45160A
TOTAL EMINI EURFX FUT						4205	2297 +	72		
EURO FX FUT										
DEC09	1.47900	1.47900	1.48900@1.48920	1.48950 ( .6714) +	194	1351	165378 +	7395	1.53170B	1.26450A
MAR10	1.48300	1.48300	1.48800B	1.48890 ( .6716) +	194	156	2286 +	13	1.50500	1.24000
JUN10	----	----	1.46870N	1.48810 ( .6720) +	194	----	171 +	2	1.50210B	1.28610
SEP10	----	----	1.46780N	1.48720 ( .6724) +	194	----	1	UNCH	1.49570B	1.33710
DEC10	----	----	1.46690N	1.48630 ( .6728) +	194	----	7	UNCH	1.50120	1.46850
TOTAL EURO FX FUT						1507	167843 +	7410		
EURO/FX INTERBANK SPOT:	1.4908	1.4704		1.4871	-----	+140				
EMINI J YEN FUT										
DEC09	0.011105	.010954A	----	.011014 ( 90.7935) -	59	----	289 +	19	.011368	.010299A
MAR10	0.011093B	.010998A	----	.011021 ( 90.7359) -	59	----	4	UNCH	.01138B	.010866
TOTAL EMINI J YEN FUT							293 +	19		
JAPAN YEN FUT										
DEC09	0.011032	.011032	0.011032	.011014 ( 90.79) -	59	666	109427 -	131	.011368	.009446A
MAR10	----	----	0.011080N	.011021 ( 90.74) -	59	285	578 +	295	.011373B	.010276
JUN10	----	----	0.011091N	.011032 ( 90.65) -	59	----	15 +	1	.011370B	.010325
SEP10	----	----	0.011111N	.011052 ( 90.48) -	59	----	21	UNCH	.011053	.010452
TOTAL JAPAN YEN FUT						951	110041 +	165		
JY INTERBANK SPOT:	.009132	.009006		.009068 ( 110.27)		+41				
MEX PESO FUT										
NOV09	----	----	0.07505N	.07552 ( 13.24) +	47	----	1	UNCH	.07555	.07420
DEC09	0.07510	.07510	.07472	.07512 ( 13.31) +	12	211	75791 -	4370	.07760	.06330
MAR10	----	----	0.07405N	.07420 ( 13.48) +	15	----	921	UNCH	.07628B	.07120
JUN10	----	----	0.07307N	.07325 ( 13.65) +	17	----	1211	UNCH	.07380	.06300A
SEP10	----	----	0.07210N	.07230 ( 13.83) +	20	----	15	UNCH	.07300	.07300
TOTAL MEX PESO FUT						211	77939 -	4370		
MP INTERBANK SPOT:	1.33253	1.32135		1.32950 ( 0.7521)		+415				
SWISS FRNC FUT										
DEC09	0.9825	.9870B	0.9824	.9865 ( 1.0137) +	128	809	49931 +	3783	.9984B	.8473A
MAR10	----	----	0.9744N	.9871 ( 1.0131) +	127	----	255 -	1	.9971B	.9143A
JUN10	----	----	0.9754N	.9881 ( 1.0120) +	127	----	5	UNCH	.9965B	.9568
DEC10	----	----	0.9785N	.9912 ( 1.0089) +	127	----	1	UNCH	.9706B	.9700
TOTAL SWISS FRNC FUT						809	50192 +	3782		
SF INTERBANK SPOT:	1.0277	1.0130		1.0152 ( 0.9850)		-100				

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING

DELIVERY	CASH SETTLED	MONTH-TO-DATE	OPTION EXERCISES	MONTH-TO-DATE	FUTURES TOTAL	BLOCK TRADING MONTH-TO-DATE	TRADING OPTIONS TOTAL	MONTH-TO-DATE	CASH-FOR-FUTURES(EFP'S)		AON'S	
									DAILY TOTAL	MONTH-TO-DATE	TOTAL	MONTH-TO-DATE
AD	----	----	----	----	----	----	----	----	550	2839	----	----
BP	----	----	----	----	----	----	----	----	777	1951	----	----
BR	----	----	----	----	----	----	----	----	50	89	----	----
CD	----	----	----	----	----	----	----	----	216	1361	----	----
E7	----	----	----	----	----	----	----	----	----	4	----	----
EC	----	----	----	----	----	----	----	----	1210	3411	291	341
J7	----	----	----	----	----	----	----	----	----	2	----	----
JY	----	----	----	----	----	----	----	----	586	2050	----	----
MP	----	----	----	----	----	----	----	----	57	691	----	----
NE	----	----	----	----	----	----	----	----	452	1013	----	----
UN	----	----	----	----	----	----	----	----	2	12	----	----
RU	----	----	----	----	----	----	----	----	----	87	----	----
RA	----	----	----	----	----	----	----	----	15	61	----	----
SE	----	----	----	----	----	----	----	----	1	1	----	----
SF	----	----	----	----	----	----	----	----	805	4189	----	----
AC	----	----	----	----	----	----	----	----	16	16	----	----
AJ	----	----	----	----	----	----	----	----	3	7	----	----
BY	----	----	----	----	----	----	----	----	47	54	----	----
CY	----	----	----	----	----	----	----	----	1	1	----	----
RP	----	----	----	----	----	----	----	----	11	24	----	----
RY	----	----	----	----	----	----	----	----	1	417	----	----
RF	----	----	----	----	----	----	----	----	2	50	----	----
FR	----	----	----	----	----	----	----	----	80	13	----	----
PZ	----	----	----	----	----	----	----	----	3	80	----	----
Z	----	----	----	----	----	----	----	----	110	12	----	----
ILS	----	----	----	----	----	----	----	----	92	664	----	----
TRY	----	----	----	----	----	----	----	----	1	332	----	----
TREU	----	----	----	----	----	----	----	----	1	3	----	----
XV2	----	----	----	----	----	----	----	----	55	85	----	----
INCLUDES ALL OPTIONS			TOTAL:		0	0	0	0	5143	19519		

COMMODITY ABBREVIATION TABLE

AD = AUSTRALIAN DOLLAR	BP = BRITISH POUND	BR = BRAZIL REAL	CD = CANADIAN DOLLAR	E7 = E-MINI EURO FX
EC = EURO FX	J7 = E-MINI JAPANESE YEN	JY = JAPANESE YEN	MP = MEXICAN PESO	NE = NEW ZEALND DOLLAR
UN = NKR/USD CROSS RATE	RU = RUSSIAN RUBLE	RA = S.AFRICAN RAND	SE = SKR/USD CROSS RATES	SF = SWISS FRANC
AC = AD/CD CROSS RATES	AJ = AD/JY CROSS RATES	BY = BP/JY CROSS RATES	CY = CD/JY CROSS RATES	RP = EFX/BP CROSS RATES
RY = EFX/JY CROSS RATES	RF = EFX/SF CROSS RATES	FR = HUNGARIAN FORINT (US)	PZ = POLISH ZLOTY (US)	Z = POLISH ZLOTY (EC)
ILS = SHEKEL	TRY = TURKISH LIRA	TREU = TURKISH LIRA (EU)	XV2 = COLOMBIAN PESO FUTURE	