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FINAL

PG07 BULLETIN #215@

CURRENCY FUTURES

Fri, Nov 06, 2009 PG07

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=MINIMAL, 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	----	----	1.6582N	1.6597 (.6025) +	15	281	10623	-	2096	1.9180 1.3620		
MAR10	----	----	1.6574N	1.6588 (.6028) +	14	63	520	+	22	1.7008B 1.5708A		
JUN10	----	----	1.6563N	1.6578 (.6032) +	15	----	120	UNCH		1.6711B 1.3820		
SEP10	----	----	1.6546N	1.6562 (.6038) +	16	----	20	UNCH		1.6538 1.6538		
TOTAL BRIT PND FUT					281	106458	101283	-	2074			
BP INTERBANK SPOT:	1.6635	1.6521		1.6612	-----	+37						
CANADA DLR FUT												
DEC09	----	----	0.9392N	.9285 (1.0770) -	107	469	80859	+	240	.9937 .7712A		
MAR10	0.9320	.9320	0.9320	.9286 (1.0769) -	106	2	2911	+	62	.9794B .7731A		
JUN10	----	----	0.9390N	.9283 (1.0772) -	107	----	401	+	14	.9770B .7875		
SEP10	----	----	0.9385N	.9278 (1.0778) -	107	----	421	UNCH		.9745B .8548A		
DEC10	----	----	0.9382N	.9275 (1.0782) -	107	----	219	UNCH		.9736B .8680		
MAR11	----	----	0.9379N	.9272 (1.0785) -	107	----	5	UNCH		.9736B .9244		
TOTAL CANADA DLR FUT					471	89023	84816	+	316			
CD INTERBANK SPOT:	1.0780	1.0610		1.0741 (0.9310)	----	+84						
EMINI EURFX FUT												
DEC09	1.48710	1.48110	----	1.48350 (.6741) -	32	----	3599	+	149	1.50600 1.38910A		
MAR10	1.49020B	1.48080A	----	1.48290 (.6744) -	31	----	11	60	-	1.50250 1.45160A		
TOTAL EMINI EURFX FUT						3610	2518	+	148			
EURO FX FUT												
DEC09	1.48380	1.48300A	1.48420	1.48350 (.6741) -	32	495	160356	-	6007	1.53170B 1.26450A		
MAR10	1.49000B	1.48350A	1.48350A	1.48290 (.6744) -	31	----	2472	+	169	1.50500 1.24000		
JUN10	----	----	1.48510N	1.48220 (.6747) -	29	----	169	-	2	1.50210B 1.28610		
SEP10	----	----	1.48410N	1.48100 (.6752) -	31	----	1	UNCH		1.49570B 1.33710		
DEC10	----	----	1.48310N	1.47980 (.6758) -	33	----	7	UNCH		1.50120 1.46850		
MAR11	----	----	1.48210N	1.47860 (.6763) -	35	----	1	UNCH		1.48900 1.48900		
TOTAL EURO FX FUT					495	260716	163006	-	5840			
EURO/FX INTERBANK SPOT:	1.4913	1.4815		1.4844	-----	-22						
EMINI J YEN FUT												
DEC09	0.011054	.011159B	.011021A	.011118 (89.9442) +	100	----	40	278	-	2	.011368 .010299A	
MAR10	----	#.011164B	----	.011125 (89.8876) +	100	----	40	4	UNCH	.011164B .010866		
TOTAL EMINI J YEN FUT							40	282	-	2		
JAPAN YEN FUT												
DEC09	----	----	0.011018N	.011118 (89.94) +	100	693	116859	+	6624	.011368 .009446A		
MAR10	----	----	0.011025N	.011125 (89.89) +	100	61	607	+	13	.011373B .010276		
JUN10	----	----	0.011035N	.011135 (89.81) +	100	----	15	UNCH		.011370B .010325		
SEP10	----	----	0.011054N	.011153 (89.66) +	99	----	21	UNCH		.011053 .010452		
TOTAL JAPAN YEN FUT						693	127328	117502	+	6637		
JY INTERBANK SPOT:	.009085	.008962		.008992 (111.20)	----	-82						
MEX PESO FUT												
NOV09	----	----	0.07515N	.07450 (13.42) -	65	----	6	+	5	.07555 .07420		
DEC09	0.07480	.07480	0.07410	.07410 (13.50) -	65	1585	73325	-	2829	.07760 .06330		
MAR10	----	----	0.07382N	.07317 (13.67) -	65	----	927	+	4	.07628B .07120		
JUN10	----	----	0.07287N	.07222 (13.85) -	65	----	1211	UNCH		.07380 .06300A		
SEP10	----	----	0.07192N	.07127 (14.03) -	65	----	15	UNCH		.07300 .07300		
TOTAL MEX PESO FUT						1585	20741	75484	-	2820		
MP INTERBANK SPOT:	1.34400	1.32710		1.34140 (0.7454)	----	+1227						
SWISS FRNC FUT												
DEC09	0.9854	.9870B	.9805A	0.9829	.9826 (1.0177) -	13	313	50231	49945	-	145	.9984B .8473A
MAR10	----	----	0.9845N	.9832 (1.0171) -	13	----	256	UNCH		.9971B .9143A		
JUN10	----	----	0.9855N	.9841 (1.0162) -	14	----	5	UNCH		.9965B .9568		
DEC10	----	----	0.9886N	.9868 (1.0134) -	18	----	1	UNCH		.9706B .9700		
TOTAL SWISS FRNC FUT						313	50231	50207	-	145		
SF INTERBANK SPOT:	1.0201	1.0127		1.0174 (0.9828)	----	+9						

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

DELIVERY CASH SETTLED	MONTH-TO-DATE	OPTION EXER-CISES	MONTH-TO-DATE	BLOCK TRADING		CASH-FOR-FUTURES(EFP'S)		AON'S			
				FUTURES TOTAL	MONTH-TO-DATE	OPTIONS TOTAL	MONTH-TO-DATE	DAILY TOTAL	MONTH-TO-DATE	TOTAL	MONTH-TO-DATE
AD	---	1192	1192	---	---	---	---	653	4461	---	---
BP	---	3125	3125	---	---	---	---	280	2999	---	---
BR	---	---	---	---	---	---	---	14	103	---	---
CD	---	3917	3917	---	---	---	---	203	1695	---	---
E7	---	---	---	---	---	---	---	---	4	---	---
EC	---	6079	6079	---	---	---	---	275	3858	---	441
J7	---	---	---	---	---	---	---	---	2	---	---
JY	---	2307	2307	---	---	---	---	693	3190	---	---
MP	---	5	5	---	---	---	---	591	1874	---	---
NE	---	---	---	---	---	---	---	1087	2471	---	---
UN	---	---	---	---	---	---	---	---	12	---	---
RU	---	---	---	---	---	---	---	118	274	---	---
RA	---	---	---	---	---	---	---	---	61	---	---
SE	---	---	---	---	---	---	---	---	5	---	---
AC	---	870	870	---	---	---	---	310	4640	---	---
AJ	---	---	---	---	---	---	---	---	19	---	---
BY	---	---	---	---	---	---	---	22	212	---	---
CY	---	---	---	---	---	---	---	1	2	---	---
RP	---	---	---	---	---	---	---	20	104	---	---
RY	---	---	---	---	---	---	---	1	423	---	---
RF	---	---	---	---	---	---	---	6	86	---	---
FR	---	---	---	---	---	---	---	---	13	---	---
PZ	---	---	---	---	---	---	---	---	87	---	---
Z	---	---	---	---	---	---	---	---	12	---	---
ILS	---	---	---	---	---	---	---	---	664	---	---
TRY	---	---	---	---	---	---	---	---	332	---	---
TREU	---	---	---	---	---	---	---	---	3	---	---
MICB	---	---	---	---	---	---	---	52	52	---	---
ADEU	---	60	60	---	---	---	---	---	---	---	---
BPEU	---	252	252	---	---	---	---	---	---	---	---
CDEU	---	449	449	---	---	---	---	---	---	---	---
JYEU	---	562	562	---	---	---	---	---	---	---	---
SFEU	---	417	417	---	---	---	---	---	---	---	---
ECEU	---	726	726	---	---	---	---	---	---	---	---
XV2	---	---	---	---	---	---	---	75	210	---	---
INCLUDES ALL OPTIONS		TOTAL:		0	0	0	0	4401	27875		

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)	MICBP = E-MICRO GBP/USD	ADEU = AUSTRALIAN DLR (EU)
BPEU = BRITISH POUND (EU)	CDEU = CANADIAN DOLLAR (EU)	JYEU = JAPANESE YEN (EU)	SFEU = SWISS FRANC (EU)	ECEU = EURO FX (EU)
XV2 = COLOMBIAN PESO FUTURE				