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## FINAL

PG08 BULLETIN #213@

CURRENCY FUTURES CONTINUED

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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.

| OPEN RANGE             | HIGH     | LOW      | CLOSING RANGE | SETT.PRICE & PT. CHGE<br>RECIPROCAL | RTH<br>VOLUME | GLOBEX®<br>VOLUME | OPEN<br>INTEREST | ---- | CONTRACT | ----     |
|------------------------|----------|----------|---------------|-------------------------------------|---------------|-------------------|------------------|------|----------|----------|
|                        |          |          |               |                                     |               |                   |                  | HIGH | LOW      |          |
| AUST DLR FUT           |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 0.9094           | .9100    | .9094    | 0.9100        | .9105 ( 1.0983) +                   | 131           | 557               | 111839 -         | 1456 | .9282    | .6025    |
| MAR10 ----             | ----     | ----     | 0.8889N       | .9019 ( 1.1088) +                   | 130           | 113               | 1344 +           | 57   | .9187B   | .7638    |
| JUN10 ----             | ----     | ----     | 0.8793N       | .8922 ( 1.1208) +                   | 129           | 1                 | 8                | UNCH | .8930    | .8783    |
| SEP10 ----             | ----     | ----     | 0.8696N       | .8825 ( 1.1331) +                   | 129           | ----              | 17               | UNCH | .8924    | .7900    |
| TOTAL AUST DLR FUT     |          |          |               |                                     | 671           | 100474            | 113208 -         | 1399 |          |          |
| AD INTERBANK SPOT:     | .9144    | .8958    |               | .9106 -----                         | +66           |                   |                  |      |          |          |
| BRAZIL RL FUT          |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | 0.5703N       | .57600 ( 1.7361) +                  | 565           | 50                | 2690 +           | 37   | .58305B  | .39000   |
| MAR10 ----             | ----     | ----     | 0.5603N       | .56810 ( 1.7603) +                  | 780           | ----              | 6                | UNCH | .57400   | .55500   |
| TOTAL BRAZIL RL FUT    |          |          |               |                                     | 50            | 7                 | 2696 +           | 37   |          |          |
| BR INTERBANK SPOT:     | .17450   | .17179   |               | .17200 ( 5.8139)                    | -250          |                   |                  |      |          |          |
| NEW ZEALND FUT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | 0.7178N       | .7278 ( 1.3740) +                   | 1000          | 452               | 21251 -          | 626  | .7605    | .4900    |
| MAR10 ----             | ----     | ----     | 0.7130N       | .7230 ( 1.3831) +                   | 1000          | ----              | 21               | UNCH | .7161B   | .7100    |
| TOTAL NEW ZEALND FUT   |          |          |               |                                     | 452           | 5097              | 21272 -          | 626  |          |          |
| NE INTERBANK SPOT:     | .7309    | .7170    |               | .7265 -----                         | +53           |                   |                  |      |          |          |
| NOK CROSS RT           |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 0.1755           | .17607B  | .17544A  | ----          | .17560 ( 5.6948) +                  | 2600          | 2                 | 1126 -           | 3    | .18083B  | .15092A  |
| MAR10 ----             | ----     | ----     | ----          | .17557 ( 5.6957) +                  | 2600          | ----              | 2                | UNCH | .17745   | .16827A  |
| TOTAL NOK CROSS RT     |          |          |               |                                     | 2             | 5                 | 1128 -           | 3    |          |          |
| NOK INTERBANK SPOT:    | .57865   | .56600   |               | .56710 ( 1.7633)                    | -983          |                   |                  |      |          |          |
| RUS RUBLE FUT          |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | #.03400B | ----     | 0.03400B      | .03430 ( 29.1545) +                 | 32            | ----              | 7133 +           | 2    | .03436   | .02665   |
| MAR10 ----             | ----     | ----     | 0.03320N      | .03328 ( 30.0481) +                 | 8             | ----              | 3977             | UNCH | .03376B  | .02500A  |
| JUN10 ----             | ----     | ----     | 0.03259N      | .03284 ( 30.4507) +                 | 25            | ----              | 4247             | UNCH | .03316B  | .02688A  |
| SEP10 ----             | ----     | ----     | 0.03202N      | .03227 ( 30.9885) +                 | 25            | ----              | 2001             | UNCH | .03267   | .03022   |
| DEC10 ----             | ----     | ----     | 0.03150N      | .03167 ( 31.5756) +                 | 17            | ----              | 50               | UNCH | ----     | ----     |
| MAR11 ----             | ----     | ----     | 0.03100N      | .03114 ( 32.1130) +                 | 14            | ----              | 838              | UNCH | .02386   | .02386   |
| SEP11 ----             | ----     | ----     | 0.03004N      | .03011 ( 33.2116) +                 | 7             | ----              | 71               | UNCH | .02826   | .02826   |
| DEC12 ----             | ----     | ----     | 0.02785N      | .02794 ( 35.7910) +                 | 9             | ----              | 450              | UNCH | .03600   | .02732   |
| JUN13 ----             | ----     | ----     | 0.02720N      | .02730 ( 36.6300) +                 | 10            | ----              | 189              | UNCH | .02116   | .02116   |
| JUN14 ----             | ----     | ----     | 0.02594N      | .02608 ( 38.3436) +                 | 14            | ----              | 1                | UNCH | .02304B  | .02144   |
| SEP14 ----             | ----     | ----     | 0.02563N      | .02578 ( 38.7898) +                 | 15            | ----              | 1845             | UNCH | .02660B  | .02288   |
| TOTAL RUS RUBLE FUT    |          |          |               |                                     |               | 2                 | 20802 +          | 2    |          |          |
| RU INTERBANK SPOT:     | 2.93303  | 2.91115  |               | 2.91445 ( 0.3431)                   | -1500         |                   |                  |      |          |          |
| S AFR RAND FUT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 0.12965          | .12965   | .12965   | 0.12965       | .13047 ( 7.6646) +                  | 4200          | 20                | 4966 -           | 4    | .13773   | .11623A  |
| MAR10 ----             | ----     | ----     | 0.12415N      | .12830 ( 7.7942) +                  | 4150          | ----              | 300              | UNCH | .13208   | .12853A  |
| TOTAL S AFR RAND FUT   |          |          |               |                                     | 20            | 31                | 5266 -           | 4    |          |          |
| RA INTERBANK SPOT:     | .78415   | .75820   |               | .75875 ( 1.3179)                    | -1905         |                   |                  |      |          |          |
| SEK CROSS RT           |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 0.14108          | .14250B  | .14017A  | ----          | .14236 ( 7.02445) +                 | 0             | 1                 | 146 -            | 1    | .14770B  | .12486A  |
| MAR10 ----             | ----     | ----     | ----          | .14252 ( 7.01656) +                 | 0             | ----              | 348              | UNCH | .14698B  | .14271A  |
| TOTAL SEK CROSS RT     |          |          |               |                                     | 1             | 2                 | 494 -            | 1    |          |          |
| SEK INTERBANK SPOT:    | .71429   | .70072   |               | .70323 ( 1.4220)                    | -780          |                   |                  |      |          |          |
| AD/CD CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | .9651B   | ----     | ----          | .9660 ( 1.0352) +                   | 80            | 16                | 403 +            | 16   | .9794B   | .9197A   |
| TOTAL AD/CD CROSS RT   |          |          |               |                                     | 16            |                   | 403 +            | 16   |          |          |
| AD/CD INTERBANK SPOT:  | .9698    | .9571    |               | .9679 -----                         | +45           |                   |                  |      |          |          |
| AD/JY CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | 82.63B   | 80.61A   | ----          | 82.67 ( .0121) +                    | 163           | 3                 | 263 +            | 3    | 84.81B   | 75.88A   |
| TOTAL AD/JY CROSS RT   |          |          |               |                                     | 3             | ----              | 263 +            | 3    |          |          |
| AD/JY INTERBANK SPOT:  | 83.15    | 80.81    |               | 82.58 -----                         | +96           |                   |                  |      |          |          |
| AD/NE CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | ----          | 1.2510 ( .7994) +                   | 80            | ----              | 4                | UNCH | 1.2500   | 1.2500   |
| TOTAL AD/NE CROSS RT   |          |          |               |                                     |               |                   | 4                |      |          |          |
| AD/NE INTERBANK SPOT:  | 1.2571   | 1.2483   |               | 1.2533 -----                        | +4            |                   |                  |      |          |          |
| BP/JY CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 149.83           | 51.12B   | 47.79A   | ----          | 150.62 ( .0066) +                   | 253           | 47                | 164 +            | 18   | 153.14B  | 139.64A  |
| TOTAL BP/JY CROSS RT   |          |          |               |                                     | 47            | 7                 | 164 +            | 18   |          |          |
| BP/JY INTERBANK SPOT:  | 151.23   | 147.84   |               | 150.11 -----                        | +167          |                   |                  |      |          |          |
| BP/SF CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 1.6866           | 1.6932B  | 1.6806A  | ----          | 1.6816 ( .5947) +                   | 540           | ----              | 1                | 1 +  | 1.6942B  | 1.6108A  |
| TOTAL BP/SF CROSS RT   |          |          |               |                                     |               |                   | 1                | 1 +  |          |          |
| BP/SF INTERBANK SPOT:  | 1.6940   | 1.6808   |               | 1.6808 -----                        | -50           |                   |                  |      |          |          |
| CD/JY CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | ----          | 85.57 ( .0117) +                    | 9800          | 1                 | -                | 1    | ----     | ----     |
| TOTAL CD/JY CROSS RT   |          |          |               |                                     |               | 1                 | -                | 1    |          |          |
| CD/JY INTERBANK SPOT:  | 85.97    | 84.38    |               | 85.28 -----                         | +61           |                   |                  |      |          |          |
| EC/AD CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | ----          | 1.6359 ( .6113) -                   | 230           | ----              | 1                | UNCH | ----     | ----     |
| TOTAL EC/AD CROSS RT   |          |          |               |                                     |               |                   | 1                |      |          |          |
| EC/AD INTERBANK SPOT:  | 1.6381   | 1.6245   |               | 1.6319 -----                        | +28           |                   |                  |      |          |          |
| EC/BP CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 0.8968           | .8985B   | .8915    | ----          | .8979 ( 1.1137) +                   | 140           | 11                | 6492 +           | 2    | .9412B   | .8665A   |
| TOTAL EC/BP CROSS RT   |          |          |               |                                     | 11            | 211               | 6492 +           | 2    |          |          |
| EC/BP INTERBANK SPOT:  | .8984    | .8921    |               | .8980 -----                         | +23           |                   |                  |      |          |          |
| EC/CD CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | ----          | 1.5804 ( .6328) +                   | 110           | ----              | 3                | UNCH | ----     | ----     |
| TOTAL EC/CD CROSS RT   |          |          |               |                                     |               |                   | 3                |      |          |          |
| EC/CD INTERBANK SPOT:  | 1.5826   | 1.5644   |               | 1.5808 -----                        | +107          |                   |                  |      |          |          |
| EC/JY CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 133.250          | 135.800  | 132.480A | ----          | 135.240 ( .0074) +                  | 248           | 1                 | 7395 -           | 20   | 138.430B | 128.970A |
| TOTAL EC/JY CROSS RT   |          |          |               |                                     | 1             | 1182              | 7395 -           | 20   |          |          |
| EC/JY INTERBANK SPOT:  | 1.36     | 1.33     |               | 1.35 -----                          | +2            |                   |                  |      |          |          |
| EC/NOK CROSS RT        |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | ----          | 8.4825 ( .1179) -                   | 150           | ----              | 1                | UNCH | ----     | ----     |
| TOTAL EC/NOK CROSS RT  |          |          |               |                                     |               |                   | 1                |      |          |          |
| EC/NOK INTERBANK SPOT: | 8.5089   | 8.4215   |               | 8.4325 -----                        | -705          |                   |                  |      |          |          |
| EC/SEK CROSS RT        |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 ----             | ----     | ----     | ----          | 0.4630 ( 2.1598) +                  | 1900          | ----              | 2                | UNCH | ----     | ----     |
| TOTAL EC/SEK CROSS RT  |          |          |               |                                     |               |                   | 2                |      |          |          |
| EC/SEK INTERBANK SPOT: | 10.5105  | 10.4100  |               | 10.4578 -----                       | -162          |                   |                  |      |          |          |
| EC/SF CROSS RT         |          |          |               |                                     |               |                   |                  |      |          |          |
| DEC09 1.5115           | 1.5115   | 1.5068   | ----          | 1.5099 ( .6623) +                   | 1             | 2                 | 2000 +           | 13   | 1.5231   | 1.5050   |
| TOTAL EC/SF CROSS RT   |          |          |               |                                     |               | 2                 | 2000 +           | 13   |          |          |
| EC/SF INTERBANK SPOT:  | 1.5121   | 1.5079   |               | 1.5093 -----                        | -5            |                   |                  |      |          |          |
| SF/JY INTERBANK SPOT:  | 89.90    | 87.68    |               | 89.28 -----                         | +124          |                   |                  |      |          |          |
| USX SPOT:              | 81.31    | 80.73    |               | 80.84 -----                         | -47           |                   |                  |      |          |          |

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