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FINAL

PG08 BULLETIN #215@

CURRENCY FUTURES CONTINUED

Fri, Nov 06, 2009 PG08

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 RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH	LOW		
AUST DLR FUT	----	----	0.9071N	.9129 (1.0954) +	58	653	107979	111689 +	1031	.9282	.6025
DEC09	----	----	0.8984N	.9040 (1.1062) +	56	----	102	1343 -	18	.9187B	.7638
MAR10	----	----	0.8886N	.8941 (1.1184) +	55	----	----	8	UNCH	.8930	.8783
JUN10	----	----	0.8788N	.8840 (1.1312) +	52	----	----	17	UNCH	.8924	.7900
SEP10	----	----									
TOTAL AUST DLR FUT						653	108081	113057 +	1013		
AD INTERBANK SPOT:	.9197	.9093		.9174	-----	+82					
BRAZIL RL FUT											
DEC09	.5795	.5795	0.5795	.57845 (1.7288) -	125	15	----	2539 +	15	.58305B	.39000
MAR10	----	----	0.5698N	.56830 (1.7596) -	150	----	----	6	UNCH	.57400	.55500
TOTAL BRAZIL RL FUT						15	----	2545 +	15		
BR INTERBANK SPOT:	.17265	.17102		.17179 (5.8210)	+24						
NEW ZEALND FUT											
DEC09	----	----	0.7197N	.7216 (1.3858) +	190	1087	5430	20878 -	290	.7605	.4900
MAR10	----	----	0.7149N	.7168 (1.3951) +	190	----	----	21	UNCH	.7161B	.7100
TOTAL NEW ZEALND FUT						1087	5430	20899 -	290		
NE INTERBANK SPOT:	.7276	.7195		.7246	-----	+38					
NOK CROSS RT											
DEC09	----	----	----	.17522 (5.7071) -	230	----	----	1126	UNCH	.18083B	.15092A
MAR10	----	----	----	.17519 (5.7081) -	230	----	----	2	UNCH	.17745	.16827A
TOTAL NOK CROSS RT								1128			
NOK INTERBANK SPOT:	.57163	.56460		.56847 (1.7591)	+61						
RUS RUBLE FUT											
DEC09	----	----	0.03424N	.03424 (29.2056)	UNCH	118	168	6993 -	4	.03436	.02665
MAR10	----	----	0.03363N	.03361 (29.7530) -	2	----	----	3977	UNCH	.03376B	.02500A
JUN10	----	----	0.03302N	.03303 (30.2755) +	1	----	----	4247	UNCH	.03316B	.02688A
SEP10	----	----	0.03247N	.03248 (30.7882) +	1	----	----	2001	UNCH	.03267	.03022
DEC10	----	----	0.03193N	.03197 (31.2793) +	4	----	----	50	UNCH	----	----
MAR11	----	----	0.03137N	.03149 (31.7561) +	12	----	----	838	UNCH	.02386	.02386
SEP11	----	----	0.03031N	.03057 (32.7118) +	26	----	----	71	UNCH	.02826	.02826
DEC12	----	----	0.02840N	.02857 (35.0018) +	17	----	----	450	UNCH	.03600	.02732
JUN13	----	----	0.02776N	.02780 (35.9712) +	4	----	----	189	UNCH	.02116	.02116
JUN14	----	----	0.02654N	.02654 (37.6790)	UNCH	----	----	1	UNCH	.02304B	.02144
SEP14	----	----	0.02624N	.02625 (38.0952) +	1	----	----	1845	UNCH	.02660B	.02288
TOTAL RUS RUBLE FUT						118	168	20662 -	4		
RU INTERBANK SPOT:	2.91480	2.88185		2.90350 (0.3444)	+180						
S AFR RAND FUT											
DEC09	----	----	0.13062N	.13170 (7.5930) +	1075	----	11	4975 +	10	.13773	.11623A
MAR10	----	----	0.12832N	.12942 (7.7268) +	1100	----	----	300	UNCH	.13208	.12853A
TOTAL S AFR RAND FUT							11	5275 +	10		
RA INTERBANK SPOT:	.76160	.75080		.75100 (1.3315)	-650						
SEK CROSS RT											
DEC09	.14385B	.14207A	----	.14279 (7.00329) -	0	----	----	142	UNCH	.14770B	.12486A
MAR10	----	----	----	.14295 (6.99545) -	0	----	----	348	UNCH	.14698B	.14271A
TOTAL SEK CROSS RT								490			
SEK INTERBANK SPOT:	.70460	.69450		.69895 (1.4307)	+20						
AD/CD CROSS RT											
DEC09	#.9797B	----	----	.9832 (1.0171) +	174	----	----	406	UNCH	.9797B	.9197A
TOTAL AD/CD CROSS RT								406			
AD/CD INTERBANK SPOT:	.9875	.9691		.9854	-----	+165					
AD/JY CROSS RT											
DEC09	82.80B	81.77A	----	82.11 (.0122) -	22	----	----	263	UNCH	84.81B	75.88A
TOTAL AD/JY CROSS RT								263			
AD/JY INTERBANK SPOT:	83.16	82.08		82.51	-----	+1					
AD/NE CROSS RT											
DEC09	----	----	----	1.2651 (.7905) +	470	----	----	4	UNCH	1.2500	1.2500
TOTAL AD/NE CROSS RT								4			
AD/NE INTERBANK SPOT:	1.2670	1.2602		1.2645	-----	+43					
BP/JY CROSS RT											
DEC09	150.33	48.37A	----	149.28 (.0067) -	122	22	12	155 +	4	153.14B	139.64A
TOTAL BP/JY CROSS RT						22	12	155 +	4		
BP/JY INTERBANK SPOT:	150.77	148.44		149.38	-----	-93					
BP/SF CROSS RT											
DEC09	1.6895B	1.6793A	----	1.6891 (.5920) +	380	----	----	1	UNCH	1.6942B	1.6108A
TOTAL BP/SF CROSS RT								1			
BP/SF INTERBANK SPOT:	1.6910	1.6800		1.6896	-----	+43					
CD/JY CROSS RT											
DEC09	----	----	----	83.51 (.0120) -	20600	1	----	1 +	1	----	----
TOTAL CD/JY CROSS RT						1	----	1 +	1		
CD/JY INTERBANK SPOT:	85.34	83.65		83.70	-----	-142					
EC/AD CROSS RT											
DEC09	----	----	----	1.6250 (.6154) -	1400	----	----	1	UNCH	----	----
TOTAL EC/AD CROSS RT								1			
EC/AD INTERBANK SPOT:	1.6349	1.6175		1.6173	-----	-170					
EC/BP CROSS RT											
DEC09	0.8966	.8934	----	.8938 (1.1188) -	270	20	335	6509 +	45	.9412B	.8665A
TOTAL EC/BP CROSS RT						20	335	6509 +	45		
EC/BP INTERBANK SPOT:	.8989	.8932		.8932	-----	-35					
EC/CD CROSS RT											
DEC09	----	----	----	1.5977 (.6259) +	148	----	----	3	UNCH	----	----
TOTAL EC/CD CROSS RT								3			
EC/CD INTERBANK SPOT:	1.5989	1.5802		1.5945	-----	+104					
EC/JY CROSS RT											
DEC09	134.970	133.170A	----	133.430 (.0075) -	150	1	467	7336 -	79	138.430B	128.970A
TOTAL EC/JY CROSS RT						1	467	7336 -	79		
EC/JY INTERBANK SPOT:	1.35	1.33		1.34	-----	-1					
EC/NOK CROSS RT											
DEC09	----	----	----	8.4665 (.1181) -	70	----	----	1	UNCH	----	----
TOTAL EC/NOK CROSS RT								1			
EC/NOK INTERBANK SPOT:	8.4730	8.4109		8.4512	-----	+20					
EC/SEK CROSS RT											
DEC09	----	----	----	0.3895 (2.5674) -	2100	----	----	2	UNCH	----	----
TOTAL EC/SEK CROSS RT								2			
EC/SEK INTERBANK SPOT:	10.4423	10.3460		10.3795	-----	-92					
EC/SF CROSS RT											
DEC09	1.5106	1.5096A	----	1.5098 (.6623) -	12	6	111	1973 -	8	1.5231	1.5050
TOTAL EC/SF CROSS RT						6	111	1973 -	8		
EC/SF INTERBANK SPOT:	1.5154	1.5087		1.5109	-----	+1					
SF/JY INTERBANK SPOT:	89.41	88.19		88.38	-----	-85					
USX SPOT:	80.97	80.50		80.72	-----	-13					

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