

PRELIMINARY

PG07 BULLETIN #146@

CURRENCY FUTURES

Mon, Jul 30, 2012 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=BI D, A=ASK, N=NOMI NAL, 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		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----- HIGH LOW	
BRIT PND FUT											
SEP12	----	----	----	1.5724N	1.5707	( 6367) -	17	1006	76242	109143 -	6089
DEC12	----	----	----	1.5723N	1.5706	( 6367) -	17	----	61	340 +	35
MAR13	----	----	----	1.5723N	1.5706	( 6367) -	17	----	47	UNCH	1.6436B
JUN13	----	----	----	1.5721N	1.5704	( .6368) -	17	----	7	UNCH	1.6228B
TOTAL BRIT PND FUT							1006	76303	109537 -	6054	1.6151 1.5371A
CANADA DLR FUT											
SEP12	----	----	----	0.9948N	0.9971	( 1.0029) +	23	518	84723	86552 -	6039
DEC12	----	----	----	0.9927N	0.9950	( 1.0050) +	23	----	718	7897 +	35
MAR13	----	----	----	0.9905N	0.9928	( 1.0073) +	23	----	1609	UNCH	1.0460B
JUN13	----	----	----	0.9886N	0.9908	( 1.0093) +	22	----	2	352 +	2
SEP13	----	----	----	0.9866N	0.9883	( 1.0118) +	17	----	1	49	UNCH
DEC13	----	----	----	0.9839N	0.9854	( 1.0148) +	15	----	1	UNCH	1.0035B
TOTAL CANADA DLR FUT							518	85444	96460 -	6002	1.0492B .9360
EMINI EURFX FUT											
SEP12	1.23170	1.23180	1.22330	----	1.22690	( .8151) -	48	----	2724	5735 +	42
DEC12	1.22850	1.23010	1.22570	----	1.22850	( .8140) -	48	----	27	20 -	1
TOTAL EMINI EURFX FUT							0	2751	5755 +	41	1.33790 1.20500
EURO FX FUT											
SEP12	----	----	----	1.23170N	1.22690	( .8151) -	48	1626	180407	308923 -	428
DEC12	----	----	----	1.23330N	1.22850	( .8140) -	48	27	495	4233 -	49
MAR13	----	----	----	1.23510N	1.23020	( .8129) -	49	----	5	91	UNCH
JUN13	----	----	----	1.23750N	1.23220	( .8116) -	53	----	----	518	UNCH
SEP13	----	----	----	1.23970N	1.23410	( .8103) -	56	----	----	12	UNCH
TOTAL EURO FX FUT							1653	180907	313777 -	477	1.45940B 1.20510
EMINI J YEN FUT											
SEP12	0.012745	.012807B	.012740A	----	.012802	( 78.1128) +	71	----	118	695 +	17
DEC12	----	.012801B	----	----	.012817	( 78.0214) +	71	----	----	3	UNCH
TOTAL EMINI J YEN FUT							0	118	698 +	17	.012890 .011939A
JAPAN YEN FUT											
SEP12	----	----	----	0.012731N	.012802	( 78.1128) +	71	449	58417	141337 -	308
DEC12	----	----	----	0.012746N	.012817	( 78.0214) +	71	----	73	979 +	25
MAR13	----	----	----	0.012765N	.012834	( 77.9180) +	69	----	----	31	UNCH
JUN13	----	----	----	0.012788N	.012854	( 77.7968) +	66	----	----	4	UNCH
SEP13	----	----	----	0.012811N	.012878	( 77.6518) +	67	----	----	1	UNCH
TOTAL JAPAN YEN FUT							449	58490	142352 -	283	.013289B .011874A
MEX PESO FUT											
AUG12	----	----	----	0.07540N	.07520	( 13.30) -	20	----	----	UNCH	----
SEP12	----	----	----	0.07520N	.07497	( 13.34) -	22	128	27536	166090 +	3926
DEC12	----	----	----	0.07457N	.07432	( 13.46) -	25	----	355	750 +	313
MAR13	----	----	----	0.07397N	.07372	( 13.56) -	25	----	----	252	UNCH
JUN13	----	----	----	0.07342N	.07315	( 13.67) -	27	----	----	4	UNCH
TOTAL MEX PESO FUT							128	27891	167096 +	4239	.07505A
SWISS FRNC FUT											
SEP12	----	----	----	1.0259N	1.0218	( .9787) -	41	339	28911	59366 +	93
DEC12	----	----	----	1.0287N	1.0247	( .9759) -	40	----	1	197 +	1
MAR13	----	----	----	1.0316N	1.0275	( .9732) -	41	----	----	2	UNCH
TOTAL SWISS FRNC FUT							339	28912	59565 +	94	1.3882B 1.0040

CASH-FOR-FUTURES (EFP' S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING									
DELIVERY----- CASH MONTH- SETTLED TO-DATE		OPTION----- EXER- MONTH- CISES TO-DATE		FUTURES----- TOTAL MONTH- TO-DATE		BLOCK TRADING----- MONTH- OPTI ONS TO-DATE TOTAL TO-DATE		-- CASH-FOR-FUTURES(EFP' S) --	
								DAI LY TOTAL	MONTH-TO-DATE
AC	---	---	---	---	---	---	---	---	4
AD	---	---	112	---	---	---	---	2798	60146
ADEU	---	---	---	---	---	---	---	---	---
AJ	---	---	---	---	---	---	---	1	689
AN	---	---	---	---	---	---	---	---	---
BF	---	---	---	---	---	---	---	762	3183
BP	---	---	249	---	---	---	---	1003	39409
BPEU	---	---	---	---	---	---	---	---	---
BR	---	---	---	416	2016	---	---	979	3142
BY	---	---	---	---	---	---	---	9	1566
CA	---	---	---	---	---	---	---	---	62
CC	---	---	---	---	---	---	---	3	193
CD	---	---	110	---	---	---	---	518	26113
CDEU	---	---	---	---	---	---	---	---	---
CN	---	---	---	---	---	---	---	3	172
CY	---	---	---	---	---	---	---	---	46
E7	---	---	---	---	---	---	---	---	345
EC	---	---	1898	---	110	---	464	1514	62623
ECEU	---	---	---	---	---	---	---	---	---
FR	---	---	---	---	---	---	---	---	25
ILS	---	---	---	---	---	---	---	---	666
J7	---	---	---	---	---	---	---	---	225
JY	---	---	32	---	---	---	2562	419	22784
JYEU	---	---	---	---	---	---	---	---	---
K	---	---	---	---	---	---	---	---	1
KE	---	---	---	---	---	---	---	---	381
KRW	---	---	---	---	---	---	---	27	495
MCCDD	---	---	---	---	---	---	---	34	36
MI CAD	---	---	---	---	---	---	---	---	85
MI CBP	---	---	---	---	---	---	---	---	6
MI CEU	---	---	---	---	---	---	---	---	8
MI CHF	---	---	---	---	---	---	---	---	3
MI CJY	---	---	---	---	---	---	---	---	---
MI CSF	---	---	---	---	---	---	---	---	---
MI JPY	---	---	---	---	---	---	---	---	16
MP	---	---	---	---	---	---	---	128	42599
NE	---	---	---	---	---	---	---	109	14017
PZ	---	---	---	---	---	---	---	75	904
R	---	---	---	---	---	---	---	---	1
RA	---	---	---	---	---	---	---	8	5007
RF	---	---	---	---	---	---	---	---	1256
RMB	---	---	---	---	---	---	---	---	32
RP	---	---	---	---	---	---	---	---	---
RU	---	---	---	---	---	696	---	27	2377
RY	---	---	---	132	10131	---	---	68	3880
SE	---	---	---	---	---	---	---	113	3326
SF	---	---	---	---	---	---	---	---	19
SFEU	---	---	1	---	---	---	---	339	13526
SJ	---	---	---	---	---	---	---	---	---
TREU	---	---	---	---	---	---	---	---	793
TRY	---	---	---	---	---	---	---	183	794
UN	---	---	---	---	---	---	---	225	942
Z	---	---	---	---	---	---	---	---	41
INCLUDES ALL OPTIONS		TOTAL:		548	12257	0	3722	113	3638
								9458	315576

COMMODITY ABBREVIATION TABLE				
RF = EFX/SF CROSS RATES	SE = SKR/USD CROSS RATES	CN = EC/NOK CROSS RATES	BY = BP/JY CROSS RATES	KRW = KOREAN WON
MI CBP = E-MI CRO GBP/USD	CA = EC/AD CROSS RATES	TRY = TURKISH LIRA	NE = NEW ZEALND DOLLAR	JY = JAPANESE YEN
RA = S. AFRI CAN RAND	UN = NKR/USD CROSS RATE	CC = EC/CD CROSS RATES	RMB = RMB USD	CDEU = CANADI AN DOLLAR (EU)
CY = CD/JY CROSS RATES	KE = EC/SEK CROSS RATES	SFEU = SWI SS FRANC (EU)	MI CEU = E-MI CRO EUR/USD	RU = RUSSIAN RUBLE
MI CSF = E-MI CRO USD/CHF	ILS = SHEKEL	AJ = AD/JY CROSS RATES	R = HUNGARIAN FORINT (EC)	RP = EFX/BP CROSS RATES
E7 = E-MI NI EURO FX	K = CZECK KORUNA (EC)	BF = BP/SF CROSS RATES	BP = BRI TISH POUND	MI CAD = E-MI CRO AUD/USD
ECEU = EURO FX (EU)	JYEU = JAPANESE YEN (EU)	ADEU = AUSTRALIAN DLR (EU)	PZ = POLI SH ZLOTY (US)	RY = EFX/JY CROSS RATES
MCCDD = MI CRO CAD/USD	MI CHF = MI CRO CHF/USD	BR = BRAZIL REAL	SF = SWI SS FRANC	AC = AD/CD CROSS RATES
AN = AD/NE CROSS RATES	AD = AUSTRALIAN DOLLAR	BPEU = BRITISH POUND (EU)	FR = HUNGARIAN FORINT (US)	MI CJY = E-MI CRO USD/JPY

