



2012 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
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PRELIMINARY

PG08 BULLETIN #146@CURRENCY FUTURES CONTINUEDMon, Jul 30, 2012 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=BI D, 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. RECI PROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
AUST DLR FUT										
SEP12	----	----	1.0425N	1.0457 (9563)	+	320	2798	102937	140461 +	85
DEC12	----	----	1.0344N	1.0375 (9639)	+	310	----	30	832 +	5
MAR13	----	----	1.0267N	1.0298 (9711)	+	310	----	----	4	UNCH
JUN13	----	----	1.0193N	1.0222 (9783)	+	290	----	1	3	UNCH
TOTAL AUST DLR FUT							2798	102968	141300 +	90
BRAZIL RL FUT										
AUG12	----	----	.4946N	.49145 (2 0348)	-	315	633	63	359 -	665
SEP12	----	----	.4917N	.48855 (2 0469)	-	315	660	55	3869 +	639
OCT12	----	----	.48975N	.4866 (2 0551)	-	315	102	----	-	98
DEC12	----	----	.4859N	.48275 (2 0715)	-	315	----	----	43	UNCH
DEC15	----	----	.41385N	.4107 (2 4349)	-	315	----	----	9923	UNCH
MAR16	----	----	.4075N	.4044 (2 4728)	-	310	----	----	5	UNCH
JUN16	----	----	.4011N	.39805 (2 5122)	-	305	----	----	107	UNCH
JUL16	----	----	.3990N	.39595 (2 5256)	-	305	----	----	2305	UNCH
TOTAL BRAZIL RL FUT							1395	118	16611 -	124
NEW ZEALND FUT										
SEP12	----	----	.8070N	.8064 (1 2401)	-	60	109	10340	24245 +	1062
DEC12	----	----	.8021N	.8014 (1 2478)	-	70	----	----	UNCH	8010
SEP13	----	----	.7872N	.7861 (1 2721)	-	110	----	----	20	UNCH
TOTAL NEW ZEALND FUT							109	10340	24265 +	1062
RUS RUBLE FUT										
AUG12	----	----	.03102N	.03101 (32 2477)	-	10	----	----	6371	UNCH
SEP12	----	----	.03087N	.03086 (32 4044)	-	10	68	266	16183 -	25
NOV12	----	----	.03056N	.03055 (32 7332)	-	10	----	----	8197	UNCH
DEC12	----	----	.03041N	.03040 (32 8947)	-	10	132	----	14194 -	132
MAR13	----	----	.02996N	.02995 (33 3890)	-	10	----	----	5195	UNCH
JUN13	----	----	.02943N	.02942 (33 9905)	-	10	----	----	6017	UNCH
SEP13	----	----	.02908N	.02907 (34 3997)	-	10	----	----	2382	UNCH
DEC13	----	----	.02865N	.02864 (34 9162)	-	10	----	----	14506	UNCH
MAR14	----	----	.02821N	.02820 (35 4610)	-	10	----	----	5327	UNCH
JUN14	----	----	.02780N	.02779 (35 9842)	-	10	----	----	891	UNCH
SEP14	----	----	.02739N	.02738 (36 5230)	-	10	----	----	3821	UNCH
DEC14	----	----	.02699N	.02698 (37 0645)	-	10	----	----	4142	UNCH
MAR15	----	----	.02659N	.02658 (37 6223)	-	10	----	----	1617	UNCH
JUN15	----	----	.02621N	.02620 (38 1679)	-	10	----	----	4371	UNCH
SEP15	----	----	.02582N	.02581 (38 7447)	-	10	----	----	5217	UNCH
DEC15	----	----	.02546N	.02545 (39 2927)	-	10	----	----	955	UNCH
MAR16	----	----	.02510N	.02509 (39 8565)	-	10	----	----	1184	UNCH
JUN16	----	----	.02475N	.02474 (40 4204)	-	10	----	----	235	UNCH
SEP16	----	----	.02439N	.02438 (41 0172)	-	10	----	----	1774	UNCH
DEC16	----	----	.02406N	.02405 (41 5800)	-	10	----	----	2	UNCH
TOTAL RUS RUBLE FUT							200	266	102581 -	157
S AFR RAND FUT										
SEP12	----	----	.12165N	.12125 (8 2474)	-	400	8	8	11661	UNCH
DEC12	----	----	.120225N	.119825 (8 3455)	-	400	----	----	76	UNCH
TOTAL S AFR RAND FUT							8	8	11737	
NOK CROSS RT										
SEP12	.16515B	.16396A	----	.16517 (6 0544)	+	90	----	1	358	UNCH
TOTAL NOK CROSS RT							0	1	358	
SEK CROSS RT										
SEP12	#.14706B	.14481A	----	.14707 (6 7995)	+	1720	----	2	106 +	1
TOTAL SEK CROSS RT							0	2	106 +	1
AD/CD CROSS RT										
SEP12	#1.0504B	1.0467A	----	1.0487 (.9536)	+	8			48	UNCH
TOTAL AD/CD CROSS RT							0	0	48	
AD/JY CROSS RT										
SEP12	#82.400	81.320A	----	81.680 (.0122)	-	21	1	4	738 +	1
TOTAL AD/JY CROSS RT							1	4	738 +	1
AD/NE CROSS RT										
SEP12	1.2971B	----	----	1.2968 (.7711)	+	50			12	UNCH
TOTAL AD/NE CROSS RT							0	0	12	
BP/JY CROSS RT										
SEP12	122.670	122.440A	----	122.690 (.0082)	-	820	9	1	636 +	9
TOTAL BP/JY CROSS RT							9	1	636 +	9
BP/SF CROSS RT										
SEP12	1.5398B	----	----	1.5372 (.6505)	+	450	762	----	1779 -	762
TOTAL BP/SF CROSS RT							762	0	1779 -	762
EC/AD CROSS RT										
SEP12	1.1820B	*1.1714A	----	1.1733 (.8523)	-	820	----	31	201 +	15
TOTAL EC/AD CROSS RT							0	31	201 +	15
EC/BP CROSS RT										
SEP12	.7833	.77955	----	.7811 (1 2802)	-	220	27	730	11165 +	107
DEC12	----	----	----	.7822 (1 2784)	-	220	----	----	3	UNCH
TOTAL EC/BP CROSS RT							27	730	11168 +	107
EC/CD CROSS RT										
SEP12	----	*1.2291A	----	1.2305 (.8127)	-	760	3	----	512	UNCH
TOTAL EC/CD CROSS RT							3	0	512	
EC/JY CROSS RT										
SEP12	96.66B	95.55A	----	95.84 (.0104)	-	91	113	286	6569 +	72
TOTAL EC/JY CROSS RT							113	286	6569 +	72
EC/NOK CROSS RT										
SEP12	----	----	----	7.4280 (.1346)	-	3300	3	----	139 -	3
TOTAL EC/NOK CROSS RT							3	0	139 -	3
EC/SEK CROSS RT										
SEP12	----	----	----	8.3425 (.1199)	-	13150	----	----	150	UNCH
TOTAL EC/SEK CROSS RT							0	0	150	
EC/SF CROSS RT										
SEP12	1.2007	1.2005	----	1.2007 (.8328)	+	1	----	347	6788 +	17
DEC12	----	----	----	1.1989 (.8341)	UNCH		----	----	4	UNCH
TOTAL EC/SF CROSS RT							0	347	6792 +	17
CD/JY CROSS RT										
SEP12	77.880	77.630A	----	77.890 (.0128)	-	250	----	1	20 +	1
TOTAL CD/JY CROSS RT							0	1	20 +	1
SF/JY CROSS RT										
SEP12	----	79.6050A	----	79.8150 (.0125)	-	7700	----	----	461	UNCH
TOTAL SF/JY CROSS RT							0	0	461	