

PG07 BULLETIN #148@

CURRENCY FUTURES

Wed, Aug 03, 2016 PG07

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND on CME Globex (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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT---- HIGH LOW
BRIT PND FUT								
SEP16	1.3364	1.3382	1.3289	1.3325 ( .7505) -	32	65164	231595 + 1413	1.6180B 1.2806
DEC16	1.3365	1.3402B	1.3314A	1.3348 ( .7492) -	32	71	1979 + 14	1.5850B 1.2827A
MAR17	----	1.3417B	1.3354A	1.3371 ( .7479) -	32	2	574 + 2	1.5552B 1.2915A
JUN17	----	1.3431B	1.3385A	1.3397 ( .7464) -	33	219	308 - 218	1.5213B 1.2945A
SEP17	----	----	1.3412A	1.3423 ( .7450) -	33	----	13 UNCH	1.4883B 1.2970A
DEC17	----	----	1.3460A	1.3452 ( .7434) -	32	----	7 UNCH	1.4810B 1.3002A
TOTAL BRIT PND FUT					0	65456	234476 + 1211	
CANADA DLR FUT								
SEP16	0.7633	0.7657	0.7607	0.7648 ( 1.3075) +	6	59116	112146 + 749	.9420B .6825A
DEC16	0.7634	0.7659B	0.7611A	0.7651 ( 1.3070) +	6	286	3966 + 161	.9420B .6840A
MAR17	0.7618	0.7659B	0.7618	0.7653 ( 1.3067) +	6	22	418 + 12	.7999B .6868A
JUN17	----	0.7662B	0.7621A	0.7656 ( 1.3062) +	6	----	147 UNCH	.8044B .6917
SEP17	----	0.7661B	0.7644A	0.7659 ( 1.3057) +	6	----	25 UNCH	.7992B .7240
DEC17	----	0.7658B	----	0.7663 ( 1.3050) +	7	----	45 UNCH	.9370B .7250
TOTAL CANADA DLR FUT					156	59424	116747 + 922	
EMINI EURFX FUT								
SEP16	1.12430	1.12440B	1.11620	1.11670 ( .8955) -	81	1555	4957 - 155	1.16660B 1.09480
DEC16	1.12800	1.12820B	1.12080A	1.12125 ( .8919) -	80	5	47 - 2	1.14950B 1.10200A
TOTAL EMINI EURFX FUT					0	1560	5004 - 157	
EURO FX FUT								
SEP16	1.12435	1.12450	1.11620	1.11670 ( .8955) -	81	389	363087 - 7568	1.17890B 1.06470A
DEC16	1.12825	1.12830B	1.12080A	1.12125 ( .8919) -	80	77	5943 + 123	1.36970 1.06940
MAR17	1.13125	1.13150	1.12565A	1.12575 ( .8883) -	80	195	1307 - 25	1.17325B 1.07920
JUN17	----	----	1.13115A	1.13085 ( .8843) -	80	59	700 + 25	1.17815B 1.10220A
SEP17	----	----	1.13645A	1.13570 ( .8805) -	80	----	14 UNCH	1.17875B 1.11755A
DEC17	----	----	1.14330A	1.14085 ( .8765) -	80	----	4 UNCH	1.16500B 1.12345
TOTAL EURO FX FUT					466	117019	371055 - 7445	
EMINI J YEN FUT								
SEP16	0.0099260	.0099420	.0098620	.0099025( 100.9846) -	24	1240	1454 + 44	.010126B .008838A
DEC16	0.0099430	.0099780B	.0099020A	.0099395( 100.6087) -	25	2	10 + 1	.010060B .009360A
TOTAL EMINI J YEN FUT					0	1242	1464 + 45	
JAPAN YEN FUT								
SEP16	0.0099265	.0099420	.0098610	.0099025( 100.9846) -	24	238	91955 155454 + 829	.010131 .008072
DEC16	0.0099520	.0099780B	.0098985A	.0099395( 100.6087) -	25	101	1688 - 12	.010138B .008171A
MAR17	0.0100290	.0100490	.0099490A	.0099800( 100.2004) -	24	10	249 - 2	.010090B .008201
JUN17	----	----	.0099960A	.0100260( 99.7407) -	23	----	111 UNCH	.010182B .008395A
SEP17	----	----	.0100390A	.0100710( 99.2950) -	23	----	9 UNCH	.010168B .009023A
TOTAL JAPAN YEN FUT					238	92066	157511 + 815	
MEX PESO FUT								
SEP16	0.05252	.05272	.05238	.05255 ( 19.03) +	2	34569	98751 + 2365	.06150B .05081
DEC16	0.05196	.05222B	.05190A	.05205 ( 19.21) +	2	19	31799 - 1	.05698B .05050A
TOTAL MEX PESO FUT					0	34588	130550 + 2364	
SWISS FRNC FUT								
SEP16	1.0396	1.0403	1.0294	1.0299 ( .9710) -	100	824	45477 + 746	1.1155B .9873A
DEC16	----	----	1.0351A	1.0354 ( .9658) -	100	----	102 UNCH	1.1103B .9927
JUN17	----	----	1.0482A	1.0469 ( .9552) -	100	----	15 UNCH	1.0760B 1.0059A
SEP17	----	----	1.0546A	1.0529 ( .9498) -	100	----	5 UNCH	1.0806B 1.0326A
TOTAL SWISS FRNC FUT					824	17502	45599 + 746	

EX-PIT & OTHER BREAKDOWN									
	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
EURO FX FUTURES									
SEP16	---	---	239	239	---	---	3751	---	1
DEC16	---	---	---	---	---	77	77	---	---
TOTALS:		239	239			77	3828		1
SWISS FRANC FUTURES									
SEP16	---	---	211	211	---	613	613	---	---
TOTALS:		211	211			613	613		0
JAPANESE YEN FUTURE									
SEP16	---	---	166	466	---	---	968	---	1
TOTALS:		166	466				968		1
CANADIAN DOLLAR FUTURE									
SEP16	---	---	156	156	---	---	---	---	6
TOTALS:		156	156						6
BRITISH POUND FUTURE									
SEP16	---	---	---	18	---	---	---	---	---
TOTALS:			18						0
E-MINI EURO FX FUTURES									
SEP16	---	---	---	---	---	---	---	---	2
TOTALS:									2
E-MINI JAPANESE YEN FUTURE									
SEP16	---	---	---	---	---	---	---	---	2
TOTALS:									2
POLISH ZLOTY (US) FUTURES									
SEP16	---	---	---	---	---	117	252	---	---
TOTALS:						117	252		0

COMMODITY ABBREVIATION TABLE				
MP = MEXICAN PESO	SE = SKR/USD CROSS RATES	KRW = KOREAN WON	CN = EC/NOK CROSS RATES	MICBP = E-MICRO GBP/USD
BY = BP/JY CROSS RATES	NE = NEW ZEALND DOLLAR	JY = JAPANESE YEN	UN = NKR/USD CROSS RATE	RA = S.AFRICAN RAND
CA = EC/AD CROSS RATES	RMB = RMB USD	CC = EC/CD CROSS RATES	INRUP = INDIAN RUPEE	E7 = E-MINI EURO FX
CDEU = CANADIAN DOLLAR (EU)	MICEU = E-MICRO EUR/USD	CY = CD/JY CROSS RATES	AJ = AD/JY CROSS RATES	RU = RUSSIAN RUBLE
KE = EC/SEK CROSS RATES	RP = EFX/BP CROSS RATES	MICAD = E-MICRO AUD/USD	ECEU = EURO FX (EU)	BP = BRITISH POUND
BF = BP/SF CROSS RATES	MICHF = MICRO CHF/USD	BR = BRAZIL REAL	MCCDD = MICRO CAD/USD	PZ = POLISH ZLOTY (US)
SF = SWISS FRANC	ADEU = AUSTRALIAN DLR (EU)	JYEY = JAPANESE YEN (EU)	RY = EFX/JY CROSS RATES	AN = AD/NE CROSS RATES
AD = AUSTRALIAN DOLLAR	BPEU = BRITISH POUND (EU)	EC = EURO FX	CD = CANADIAN DOLLAR	J7 = E-MINI JAPANESE YEN

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Z = POLISH ZLOTY (EC)

MIJPY = MICRO JYP/USD

RF = EFX/SF CROSS RATES