



PRELIMINARY

PG06 BULLETIN #148@

CURRENCY FUTURES

wed, Aug 03, 2016 PG06

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.

CURRENCY FUTURES											
		GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT--- HIGH LOW	
POLISH (US) F											
SEP16		0.25958	0.26010B	0.25878	0.25988 (3.84793) +	62	117	199	914 -	278 .26356B	.24220A
TOTAL POLISH (US) F							117	199	914 -	278	
POLISH (EC) F											
SEP16		----	#0.23278B	----	0.23272 (4.29701) +	222	----	----	4	UNCH .23278B	.21956A
TOTAL POLISH (EC) F							0		4		
RMB/USD FUT											
SEP16		----	----	----	0.15029 (6.65380) -	11	----	----	264	UNCH .15611	.14500
DEC16		----	----	----	0.14955 (6.68673) -	3	----	----	80	UNCH .15200	.14444A
JAN17		----	----	----	0.14933 (6.69658) -	2	----	----	1	UNCH .14838	.14838
MAR17		----	----	----	0.14882 (6.71953) +	2	----	----	2	UNCH .14690	.14690
JUN17		----	----	----	0.14796 (6.75858) +	9	----	----	3	UNCH .14763	.14745
TOTAL RMB/USD FUT									350		
WON/USD FUT											
SEP16		----	----	----	0.0008949(1117.44) -	0	----	----	23	UNCH .0009050	.0008575
TOTAL WON/USD FUT									23		
MICRO JPY/USD F - MJY											
SEP16		0.0099230	.0099410B	.0098620A	.0099025(100.98460) -	0.250	----	1761	1514 -	77 .01B	.01
DEC16		----	----	----	.0099395(100.60868) -	0.250	----	----	14	UNCH .01	.01
TOTAL MICRO JPY/USD F - MJY								1761	1528 -	77	
MICRO GBP/USD F											
SEP16		1.3358	1.3382	1.3290	1.3325 (.75047) -	32	----	4498	1938 -	161 1.5001	1.2806
DEC16		1.3360	1.3360	1.3360	1.3348 (.74918) -	32	----	1	37 -	1 1.4900	1.2850
TOTAL MICRO GBP/USD F								4499	1975 -	162	
MICRO EUR/USD F											
SEP16		1.1244	1.1244	1.1161	1.1167 (.89550) -	81	----	6775	4653 -	721 1.1650	1.0944
DEC16		1.1255	1.1255	1.1241A	1.1212 (.89190) -	80	----	3	30 -	2 1.1430B	1.1000
TOTAL MICRO EUR/USD F								6778	4683 -	723	
MICRO CHF/USD F											
SEP16		1.0382	1.0388B	1.0296A	1.0299 (.97097) -	100	----	31	197 +	9 1.0569B	1.0050
TOTAL MICRO CHF/USD F								31	197 +	9	
MICRO CAD/USD F											
SEP16		0.7634	0.7656	0.7608A	0.7648 (1.30753) +	6	----	1054	861 +	1 .8011B	.7470
DEC16		0.7704	0.7704	0.7654	0.7651 (1.30702) +	6	----	3	33	UNCH .7754	.7554
TOTAL MICRO CAD/USD F								1057	894 +	1	
MICRO AUD/USD F											
SEP16		0.7597	0.7604	0.7558	0.7569 (1.32118) -	27	----	4678	2165 -	323 .7772	.7105
DEC16		----	----	----	0.7551 (1.32433) -	26	----	----	2	UNCH .7504	.7301A
TOTAL MICRO AUD/USD F								4678	2167 -	323	

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: