

2012 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG07 BULLETIN # 29@

CURRENCY FUTURES

Mon, Feb 13, 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=BIID, 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	
BRIT PND FUT											
MAR12	----	----	1.5735N	1.5770	(.6341)	+ 35	136	71061	194596 +	1595	1.6555B 1.5222
JUN12	----	----	1.5722N	1.5757	(.6346)	+ 35	2	51	348 +	20	1.6526B 1.5222A
SEP12	----	----	1.5708N	1.5744	(.6352)	+ 36	----	----	3	UNCH	1.6487B 1.5229A
DEC12	----	----	1.5694N	1.5730	(.6357)	+ 36	----	----	2	UNCH	1.6436B 1.5250A
MAR13	----	----	1.5681N	1.5717	(.6363)	+ 36	----	----	1	UNCH	1.5983B 1.5376A
TOTAL							138	71112	194950 +	1615	
CANADA DLR FUT											
MAR12	----	----	0.9969N	1.0004	(.9996)	+ 35	4262	62551	117750 +	3113	1.0553B .9359
JUN12	----	----	0.9949N	0.9983	(1.0017)	+ 34	----	203	3853 +	35	1.0525B .9360
SEP12	----	----	0.9927N	0.9961	(1.0039)	+ 34	----	20	1632 +	14	1.0492B .9360
DEC12	----	----	0.9907N	0.9942	(1.0058)	+ 35	10	117	730 +	50	1.0460B .9364A
MAR13	----	----	0.9885N	0.9921	(1.0080)	+ 36	----	----	48	UNCH	.9970B .9469A
JUN13	----	----	0.9863N	0.9899	(1.0102)	+ 36	----	----	16	UNCH	.9908B .9681A
TOTAL							4272	62891	124029 +	3212	
EMINI EURFX FUT											
MAR12	1.32330	1.31860	----	1.32050	(.7573)	+ 33	----	3804	4885 +	159	1.42330 1.26280
JUN12	1.33050	1.31990	----	1.32100	(.7570)	+ 32	----	8	21 +	5	1.33100 1.26540A
TOTAL							0	3812	4906 +	164	
EURO FX FUT											
MAR12	----	----	1.31720N	1.32050	(.7573)	+ 33	2753	206319	281213 -	1838	1.47960 1.26270
JUN12	----	----	1.31780N	1.32100	(.7570)	+ 32	33	671	5261 +	484	1.46430B 1.26400A
SEP12	----	----	1.31830N	1.32170	(.7566)	+ 34	----	1	81	UNCH	1.45940B 1.26580A
DEC12	----	----	1.31910N	1.32240	(.7562)	+ 33	----	----	16	UNCH	1.44050B 1.27100A
MAR13	----	----	1.32000N	1.32350	(.7556)	+ 35	----	----	8	UNCH	1.39020B 1.28130A
TOTAL							2786	206991	286579 -	1354	
EMINI J YEN FUT											
MAR12	.012923	.012861A	----	.012886	(.77.6036)	- 6	----	168	1364 +	23	.013239B .012658A
JUN12	.012915B	.012902A	----	.012899	(.77.5254)	- 7	----	2	7 -	2	.013171 .012804
TOTAL							0	170	1371 +	21	
JAPAN YEN FUT											
MAR12	----	----	0.012892N	.012886	(.77.6036)	- 6	1483	52676	160202 -	586	.013279 .011783A
JUN12	----	----	0.012906N	.012899	(.77.5254)	- 7	----	131	1882 +	21	.013273B .011823A
SEP12	----	----	0.012922N	.012917	(.77.4174)	- 5	----	----	18	UNCH	.013289B .011874A
DEC12	----	----	0.012938N	.012939	(.77.2857)	+ 1	----	1	10 +	1	.013275B .012631A
TOTAL							1483	52808	162112 -	564	
MEX PESO FUT											
FEB12	----	----	0.07802N	.07842	(.12.75)	+ 40	----	----	930	UNCH	----
MAR12	----	----	0.07782N	.07862	(.12.72)	+ 80	8467	27089	148052 +	19	.08418 .06930A
JUN12	----	----	0.07722N	.07805	(.12.81)	+ 82	4000	544	4803 +	4654	.07835B .07050
SEP12	----	----	0.07660N	.07742	(.12.92)	+ 82	----	----	170	UNCH	.07725B .07000
DEC12	----	----	0.07597N	.07680	(.13.02)	+ 82	----	----	45	UNCH	.07620B .07110
MAR13	----	----	0.07532N	.07615	(.13.13)	+ 82	----	----	250	UNCH	.07415 .07415
TOTAL							12467	27633	154250 +	4673	
SWISS FRNC FUT											
MAR12	----	----	1.0903N	1.0923	(.9155)	+ 20	176	25775	48118 +	710	1.4171B 1.0331A
JUN12	----	----	1.0919N	1.0938	(.9142)	+ 19	----	5	68 +	1	1.3859B 1.0352A
SEP12	----	----	1.0937N	1.0957	(.9127)	+ 20	----	----	4	UNCH	1.3882B 1.0523A
DEC12	----	----	1.0960N	1.0980	(.9107)	+ 20	----	----	1	UNCH	1.3905B 1.0577A
TOTAL							176	25780	48191 +	711	

CASH-FOR-FUTURES (EFP'S), ALL OR NONE, DELIVERIES/EXERCISES, BLOCK TRADING

CASH SETTLED	MONTH-TO-DATE	OPTI ON EXER- CI SES	MONTH- TO-DATE	FUTURES TOTAL	BLOCK MONTH- TO-DATE	TRADI NG OPTI ONS TOTAL	MONTH- TO-DATE	CASH-FOR-FUTURES(EFP'S) --		
								DAI LY	MONTH-TO-DATE	
AC	---	---	---	---	---	---	---	---	81	
AD	---	---	288	---	---	---	---	745	17619	
ADEU	---	---	---	---	---	---	---	---	---	
AJ	---	---	---	---	---	---	---	58	205	
AN	---	---	---	---	---	---	---	---	---	
BF	---	---	---	---	---	---	---	---	---	
BP	---	---	7	---	---	---	---	138	9886	
BPEU	---	---	---	---	---	---	---	---	---	
BR	---	---	---	172	707	---	---	304	2639	
BY	---	---	---	---	---	---	---	18	698	
CA	---	---	---	---	---	---	---	---	122	
CC	---	---	---	---	---	---	---	1	128	
CD	---	---	2	---	---	---	---	3942	31152	
CDEU	---	---	---	---	---	---	---	---	---	
CN	---	---	---	---	---	---	---	17	46	
CY	---	---	---	---	---	---	---	---	8	
CZ	---	---	---	---	---	---	---	---	2	
E7	---	---	---	---	---	---	---	---	93	
EC	---	---	675	---	---	---	---	2753	36449	
ECEU	---	---	---	---	---	---	---	---	---	
FR	---	---	---	---	---	---	---	---	4	
ILS	---	---	---	---	---	---	---	---	199	
J7	---	---	---	---	---	---	---	---	86	
JY	---	---	79	---	---	---	---	1483	33420	
JYEU	---	---	---	---	---	---	---	---	---	
KE	---	---	---	---	---	---	---	---	383	
KRW	---	---	---	---	---	---	---	24	135	
MCCDD	---	---	---	---	---	---	---	---	42	
MI CAD	---	---	---	---	---	---	---	---	29	
MI CBP	---	---	---	---	---	---	---	---	23	
MI CCD	---	---	---	---	---	---	---	---	---	
MI CEU	---	---	---	---	---	---	---	---	13	
MI CHF	---	---	---	---	---	---	---	---	---	
MI CJY	---	---	---	---	---	---	---	---	---	
MI CSF	---	---	---	---	---	---	---	---	---	
MI JPY	---	---	---	---	---	---	---	---	25	
MP	---	---	---	---	---	---	---	4467	20741	
NE	---	---	---	---	---	---	---	398	10929	
PZ	---	---	---	---	---	---	---	74	170	
RA	---	---	---	---	---	---	---	181	2860	
RF	---	---	---	---	---	---	---	146	701	
RMB	---	---	---	---	---	---	---	1	8	
RP	---	---	---	---	---	---	---	9	119	
RU	---	---	---	---	730	---	---	---	50	
RY	---	---	---	---	---	---	---	9	616	
SE	---	---	---	---	---	---	---	49	247	
SF	---	---	---	---	---	---	---	176	9391	
SFEU	---	---	---	---	---	---	---	---	---	
SJ	---	---	---	---	---	---	---	---	3	
TREU	---	---	---	---	---	---	---	7	304	
TRY	---	---	---	---	---	---	---	118	308	
UN	---	---	---	---	---	---	---	1	224	
Z	---	---	---	---	---	---	---	16	779	
INCLUDES ALL OPTI ONS		TOTAL:		172	1437	0	0	15135	180937	

COMMODITY ABBREVIATION TABLE

CN = EC/NOK CROSS RATES	Z = POLI SH ZLOTY (EC)	BY = BP/JY CROSS RATES	MP = MEXI CAN PESO	KRW = KOREAN WON
MI CBP = E-MI CRO GBP/USD	CA = EC/AD CROSS RATES	TRY = TURKI SH LI RA	UN = NKR/USD CROSS RATE	RA = S. AFRI CAN RAND
JY = JAPANESE YEN	MI CCD = E-MI CRO USD/CAD	NE = NEW ZEALND DOLLAR	CC = EC/CD CROSS RATES	RMB = RMB USD
CZ = CZECK KORUNA (US)	CDEU = CANADI AN DOLLAR (EU)	E7 = E-MI NI EURO FX	CY = CD/JY CROSS RATES	ILS = SHEKEL
KE = EC/SEK CROSS RATES	MI CSF = E-MI CRO USD/CHF	RP = EFX/BP CROSS RATES	RU = RUSSI AN RUBLE	MI CEU = E-MI CRO EUR/USD
SFEU = SWI SS FRANC (EU)	AJ = AD/JY CROSS RATES	ECEU = EURO FX (EU)	MI CAD = E-MI CRO AUD/USD	BP = BRI TI SH POUND
BF = BP/SF CROSS RATES	MI CHF = MI CRO CHF/USD	JYEU = JAPANESE YEN (EU)	PZ = POLI SH ZLOTY (US)	SF = SWI SS FRANC
RY = EFX/JY CROSS RATES	AC = AD/CD CROSS RATES	ADEU = AUSTRALI AN DLR (EU)	MCCDD = MI CRO CAD/USD	BR = BRAZI L REAL

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBLITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



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PG07 BULLETIN # 29@

CURRENCY FUTURES

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AD = AUSTRALIAN DOLLAR
FR = HUNGARIAN FORINT (US)
EC = EURO FX

TREU = TURKISH LIRA (EU)
AN = AD/NE CROSS RATES
CD = CANADIAN DOLLAR

BPEU = BRITISH POUND (EU)
MI JPY = MICRO JPY/USD
RF = EFX/SF CROSS RATES

MI CJY = E-MICRO USD/JPY
SE = SKR/USD CROSS RATES

SJ = SF/JY CROSS RATES
J7 = E-MINI JAPANESE YEN