CURRENCY FUTURES

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=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.

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 COMPILLED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.

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PG07 BULLETIN # 580 CURRENCY FUTURES Thu, Mar 26, 2015 PG07

TOTALS:
KOREAN WON/USD FUTURE
3
0

MEXICAN PESO FUTURE
4
0

TOTALS:
SWISS FRANC FUTURES
685
97

TOTALS:
TURKISH LIRA/USD FUTURE
5
0

KOREAN WON/USD FUTURE

JUN15
--- --- --- 16430 --- --- --- 178 --- 76
SEP15
--- --- --- 3230 --- --- --- --- --- ---

TOTALS:

17660
178
76

TOTALS:

8685
--- --- --- --- --- --- --- --- ---

97

SWISS FRANC FUTURES

JUN15
--- --- --- 8685 --- --- --- --- --- ---

TOTALS:

8685
--- --- --- --- --- --- --- --- ---

97

TURKISH LIRA/USD FUTURE

TOTALS:

5
0

COMMODITY ABBREVIATION TABLE

CN = EC/NOK CROSS RATES
EC = EURO FX
BY = BP/JY CROSS RATES
MICBP = E-MICRO GBP/USD
MP = MEXICAN PESO
FCRR = FCRRX
BP = EUR/JP CROSS RATES
TRY = TURKISH LIRA
JY = JAPANESE YEN
NE = NEW ZEALAND DOLLAR
RA = S.AFRICAN RAND
CA = EC/AD CROSS RATES
UN = NOK/USD CROSS RATE
RMB = RMB USD
CC = EC/AD CROSS RATES
INKR = INDIAN RUPEE
BP = EUR/JP CROSS RATES
ILS = SHEKEL
CDEU = CANADIAN DOLLAR (EU)
RU = RUSSIAN RUBLE
E7 = E-MINI EURO FX
MCEUR = E-MICRO EUR/USD
MCEU = E-MICRO EUR/USD
KE = EC/SK CROSS RATES
CY = CY/JP CROSS RATES
A3 = AD/JY CROSS RATES
MCCAD = E-MICRO AUD/USD
ECEU = EURO FX (EU)
BF = BP/JP CROSS RATES
BP = BRITISH POUND
MCCE = MICRO CAD/USD
BR = BRAZIL REAL
RY = EUR/JY CROSS RATES
MCCF = MICRO CAD/USD
AC = AD/CAD CROSS RATES
3YEU = JAPANESE YEN (EU)
FZ = POLISH ZLOTY (US)
SF = SWISS FRANC
MCEU = E-MICRO EUR/USD
AD = AUSTRALIAN DOLLAR
AN = AD/NE CROSS RATES
BPEU = BRITISH POUND (EU)
CD = CANADIAN DOLLAR
Z = POLISH ZLOTY (EU)
SE = SEK/USD CROSS RATES
17 = E-MINI JAPANESE YEN
MICJPY = MICRO JYP/USD
RMB = KOREAN WON

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