



2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG06 BULLETIN #180@

CURRENCY FUTURES

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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										
SEP17	----	----	----	0.27894 (3.58500)	UNCH	----	----	36	UNCH	.28420B .26170A
DEC17	0.27958	0.28048B	0.27898A	0.28038 (3.56659) +	196	----	4	56 +	4	.28430B .27464A
TOTAL POLISH (US) F						0	4	92+	4	
POLISH (EC) F										
DEC17	----	0.23282B	----	0.23258 (4.29960) +	74	----	----	2	UNCH	.23484B .23196A
TOTAL POLISH (EC) F						0		2		
SHEKEL FUTURE										
DEC17	----	----	----	0.28560 (3.50140) +	129	----	----	238	UNCH	----
TOTAL SHEKEL FUTURE								238		
OCT17	----	----	----	0.15166 (6.59370) -	12	----	----	5	UNCH	.14780 .14053
NOV17	----	----	----	0.15128 (6.61026) -	20	----	----	1	UNCH	.13602 .13602
DEC17	----	----	----	0.15093 (6.62559) -	24	----	----	13	UNCH	.15290 .13619
MAR18	----	----	----	0.15017 (6.65912) -	30	----	----	1	UNCH	.15001 .15001
JUN18	----	----	----	0.14944 (6.69165) -	34	----	----	3	UNCH	.15240 .15239
TOTAL RMB/USD FUT								23 -	21	
OCT17	----	----	0.0008839A	0.0008842(1130.97) -	0	----	----	4	UNCH	.0008929B .0008789A
DEC17	----	----	----	0.0008846(1130.45) -	0	----	----	25	UNCH	----
								29 -	29	
TURK LIRA(US) F										
SEP17	----	----	----	3.48610 (.28685) -	63	----	----	177	UNCH	----
DEC17	----	----	----	3.57770 (.27951) -	32	669	----	3605 +	631	----
TOTAL TURK LIRA(US) F						669		3782 +	631	
MICRO JPY/USD F - MJY										
SEP17	----	----	----	.0089765(111.40199)	UNCH	----	----	551	UNCH	.01 .01
DEC17	0.0090010	.0090290	.0089750	.0090065(111.03092) -	0.030	----	1257	888 +	47	.01 .01
TOTAL MICRO JPY/USD F - MJY							1257	1439 +	47	
MICRO GBP/USD F										
SEP17	----	----	----	1.3563 (.73730)	UNCH	----	----	1409	UNCH	1.3616B 1.2200
DEC17	1.3536	1.3588	1.3507A	1.3560 (.73746) +	34	----	3416	1998 +	321	1.3657 1.2667A
MAR18	1.3574	#1.3605B	*1.3554A	1.3596 (.73551)	NEW	----	9	7 +	7	1.3605B 1.3554A
TOTAL MICRO GBP/USD F							3425	3414 +	328	
MICRO EUR/USD F										
SEP17	----	----	----	1.1961 (.83605)	UNCH	----	----	3726	UNCH	1.2098 1.0661A
DEC17	1.2011	1.2065	1.2010	1.2055 (.82953) +	45	----	11977	4170 +	77	1.2156 1.1232
TOTAL MICRO EUR/USD F							11977	7896 +	77	
MICRO CHF/USD F										
SEP17	----	----	----	1.0425 (.95923)	UNCH	----	----	137	UNCH	1.0635 .9988A
DEC17	1.0459	1.0479	1.0426A	1.0448 (.95712) -	14	----	37	70 +	3	1.0672 1.0325
TOTAL MICRO CHF/USD F							37	207 +	3	
MICRO CAD/USD F										
SEP17	0.8125	0.8153B	0.8125	0.8136 (1.22911) +	11	----	5	1180 -	1	.8331 .7272A
DEC17	0.8140	0.8163	0.8128	0.8153 (1.22654) +	24	----	777	2398 +	35	.8295 .7517A
TOTAL MICRO CAD/USD F							782	3578 +	34	
MICRO AUD/USD F										
SEP17	----	----	----	0.7990 (1.25156)	UNCH	----	----	2608	UNCH	.8125 .7322
DEC17	0.7950	0.8010	0.7950	0.8003 (1.24953) +	58	----	3873	1322 +	165	.8115 .7522
TOTAL MICRO AUD/USD F							3873	3930 +	165	

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: