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PRELIMINARY

PG06 BULLETIN #143@

CURRENCY FUTURES

Thu, Jul 27, 2017 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

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
POLISH (US) F										
SEP17	0.27424	0.27688B	0.27392A	0.27458 (3.64193)	- 144	----	3	55 +	2 .27694B	.26170A
TOTAL POLISH (US) F						0	3	55+	2	
POLISH (EC) F										
SEP17	----	----	0.23376A	0.23440 (4.26621)	- 80	----	----	10	UNCH .23804B	.23346A
TOTAL POLISH (EC) F						0		10		
RMB/USD FUT										
AUG17	----	----	----	0.14840 (6.73854)	+ 21	----	----	3	UNCH .14625	.14610
SEP17	0.14819	#0.14820	0.14819	0.14808 (6.75311)	+ 17	----	3	29 +	2 .14820	.13750
OCT17	----	----	----	0.14783 (6.76453)	+ 17	----	----	1	UNCH .14780	.14053
NOV17	----	----	----	0.14760 (6.77507)	+ 19	----	----	1	UNCH .13602	.13602
DEC17	0.14750	0.14760B	0.14750	0.14731 (6.78841)	+ 20	----	1	9 -	1 .14899	.13619
TOTAL RMB/USD FUT							4	43 +	1	
WON/USD FUT										
SEP17	----	----	----	0.0008952(1117.07)	- 0	----	----	27	UNCH .0008950	.0008729
TOTAL WON/USD FUT								27		
TURK LIRA(US) F										
SEP17	----	----	----	3.59470 (.27819)	- 17	20	----	2565 +	20	----
TOTAL TURK LIRA(US) F						20		2565 +	20	
MICRO JPY/USD F - MJY										
SEP17	0.0090170	.0090470	.0089710	.0090210(110.85246)	+ 0.170	----	1661	2003 +	127 .01	.01
DEC17	0.0090280	.0090690B	.0090170A	.0090610(110.36309)	+ 0.170	----	20	250 +	20 .01	.01
TOTAL MICRO JPY/USD F - MJY							1681	2253 +	147	
MICRO GBP/USD F										
SEP17	1.3143	#1.3182	1.3074	1.3095 (.76365)	- 22	----	2384	2525 +	32 1.3182	1.2200
DEC17	1.3207	#1.3211B	1.3119A	1.3133 (.76144)	- 22	----	42	36 -	1 1.3211B	1.2667A
TOTAL MICRO GBP/USD F							2426	2561 +	31	
MICRO EUR/USD F										
SEP17	1.1777	#1.1808	1.1681	1.1714 (.85368)	- 21	----	10630	6425 -	1032 1.1808	1.0661A
DEC17	1.1823	#1.1863	1.1740	1.1772 (.84947)	- 21	----	119	419 +	10 1.1863	1.1232
TOTAL MICRO EUR/USD F							10749	6844 -	1022	
MICRO CHF/USD F										
SEP17	1.0544	1.0569B	1.0384A	1.0403 (.96126)	- 125	----	108	146 -	45 1.0635	.9988A
DEC17	----	1.0604B	1.0452A	1.0465 (.95557)	- 126	----	----	4	UNCH 1.0654B	1.0392A
TOTAL MICRO CHF/USD F							108	150 -	45	
MICRO CAD/USD F										
SEP17	0.8050	0.8060	0.7958	0.7970 (1.25471)	- 48	----	1626	2185 -	108 .8063	.7272A
DEC17	0.8025	#0.8104	0.7971A	0.7976 (1.25376)	- 49	----	16	74 +	5 .8104	.7517A
TOTAL MICRO CAD/USD F							1642	2259 -	103	
MICRO AUD/USD F										
SEP17	0.8008	#0.8061	0.7951	0.7964 (1.25565)	- 5	----	6771	4201 -	137 .8061	.7322
DEC17	0.8030	#0.8030	0.7948A	0.7955 (1.25707)	- 5	----	4	18 +	4 .8030	.7522
TOTAL MICRO AUD/USD F							6775	4219 -	133	

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: