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FINAL

PG06 BULLETIN # 35@

CURRENCY FUTURES

Wed, Feb 21, 2018 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. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
POLISH (US) F MAR18	0.29640	0.29754B	0.29456A	0.29504 (3.38937) -	244	----	1	48	UNCH	.30224B .27744A
TOTAL POLISH (US) F						0	1	48		
POLISH (EC) F MAR18	----	----	0.23930A	0.23946 (4.17606) -	128	----	----	18	UNCH	.24144B .23482A
TOTAL POLISH (EC) F						0		18		
SHEKEL FUTURE MAR18	----	----	----	0.28688 (3.48578) +	72	12	----	603 +	12	---- .29100A
TOTAL SHEKEL FUTURE						12		603 +	12	
RMB/USD FUT MAR18	----	----	----	0.15767 (6.34236) +	19	----	----	4	UNCH	.15899 .14893A
JUN18	----	----	----	0.15664 (6.38407) +	16	----	----	3	UNCH	.15240 .14856
TOTAL RMB/USD FUT								7		
MAR18	0.0009302	.0009339B	0.0009288A	0.0009312(1073.88) -	0	----	9	55 -	5	.0009474B .0009109A
APR18	----	.0009345B	0.0009296A	0.0009318(1073.19) -	0	----	----	4	UNCH	.0009429B .0009116A
							9	59 -	92	
TURK LIRA(US) F MAR18	----	----	----	3.81620 (.26204) -	146	165	----	6063 +	165	4.10300B 4.05400A
TOTAL TURK LIRA(US) F						165		6063 +	165	
MICRO JPY/USD F - MJY MAR18	0.0093330	.0093340B	.0092820	.0092920(107.61946) -	0.450	----	1245	1611 +	21	.01 .01
JUN18	0.0093900	.0093910	.0093400	.0093505(106.94615) -	0.440	----	72	643 +	10	.01B .01
TOTAL MICRO JPY/USD F - MJY							1317	2254 +	31	
MICRO GBP/USD F MAR18	1.4010	1.4022B	1.3917	1.3948 (.71695) -	52	----	3881	4944 +	124	1.4369B 1.3096
JUN18	1.4056	1.4077	1.3974A	1.4004 (.71408) -	52	----	254	383 +	14	1.4419B 1.3436
TOTAL MICRO GBP/USD F							4135	5327 +	138	
MICRO EUR/USD F MAR18	1.2355	1.2381	1.2302	1.2321 (.81162) -	35	----	19012	10288 -	468	1.2578 1.1646
JUN18	1.2432	1.2463B	1.2386	1.2406 (.80606) -	34	----	442	3802 +	94	1.2661B 1.1954A
TOTAL MICRO EUR/USD F							19454	14090 -	374	
MICRO CHF/USD F MAR18	1.0686	1.0721B	1.0665A	1.0675 (.93677) -	32	----	39	235 -	2	1.0906B 1.0069
JUN18	----	1.0800B	1.0753A	1.0759 (.92945) -	31	----	----	22	UNCH	1.0958B 1.0258A
TOTAL MICRO CHF/USD F							39	257 -	2	
MICRO CAD/USD F MAR18	0.7907	0.7923	0.7875	0.7886 (1.26807) -	26	----	424	1511 -	42	.8174B .7752
JUN18	0.7923	0.7934B	0.7889A	0.7899 (1.26598) -	26	----	16	294 +	2	.8175B .7857A
TOTAL MICRO CAD/USD F							440	1805 -	40	
MICRO AUD/USD F MAR18	0.7879	0.7902	0.7803	0.7820 (1.27877) -	58	----	4709	3306 +	205	.8135 .7497
JUN18	0.7879	0.7904B	0.7805	0.7822 (1.27845) -	58	----	51	172 +	5	.8134B .7661A
TOTAL MICRO AUD/USD F							4760	3478 +	210	

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: