

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

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## PRELIMINARY

PG06 BULLETIN #101@

CURRENCY FUTURES

Fri, May 26, 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. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
POLISH (US) F										
JUN17	0.26822	0.26896B	0.26674A	0.26720 (3.74251) -	118	----	5	52 +	2 .26934	.24410A
TOTAL POLISH (US) F						0	5	52+	2	
POLISH (EC) F										
JUN17	----	0.23952B	0.23870A	0.23880 (4.18760) -	48	----	----	7	UNCH .23988B	.22872A
TOTAL POLISH (EC) F						0		7		
RMB/USD FUT										
JUN17	----	0.14580B	----	0.14582 (6.85777) +	22	----	----	27	UNCH .14763	.14220A
JUL17	----	----	----	0.14552 (6.87191) +	24	----	----	1	UNCH .14255	.14255
AUG17	----	----	----	0.14518 (6.88800) +	27	----	----	3	UNCH .14625	.14610
SEP17	----	----	----	0.14483 (6.90465) +	33	----	----	29	UNCH .14510	.13750
OCT17	----	----	----	0.14453 (6.91898) +	32	----	----	1	UNCH .14053	.14053
NOV17	----	----	----	0.14424 (6.93289) +	31	----	----	1	UNCH .13602	.13602
DEC17	----	----	----	0.14387 (6.95072) +	30	----	----	13	UNCH .14284	.13619
TOTAL RMB/USD FUT								75		
WON/USD FUT										
JUN17	0.0008920	.0008920	0.0008920	0.0008932(1119.57) +	0	----	3	25 +	3 .0008920	.0008764
JUL17	----	----	----	0.0008937(1118.94) +	0	----	----	1	UNCH .0008490	.0008490
							3	26 +	3	
TURK LIRA(US) F										
JUN17	----	----	----	3.60640 (.27728) +	74	----	----	2107	UNCH 3.74100	3.60300
TOTAL TURK LIRA(US) F								2107		
MICRO JPY/USD F - MJY										
JUN17	0.0089470	.0090260	.0089470	.0089870(111.27184) +	0.360	----	1050	1466 -	80 .01	.01
SEP17	0.0090170	.0090600B	.0089870A	.0090255(110.79719) +	0.360	----	6	217 +	2 .01	.01
TOTAL MICRO JPY/USD F - MJY							1056	1683 -	78	
MICRO GBP/USD F										
JUN17	1.2945	1.2947	1.2783	1.2804 (.78101) -	141	----	4345	2657 -	71 1.3059	1.2050
SEP17	1.2976	1.2976	1.2824A	1.2840 (.77882) -	141	----	397	372 +	325 1.3087B	1.2200
TOTAL MICRO GBP/USD F							4742	3029 +	254	
MICRO EUR/USD F										
JUN17	1.1223	1.1246	1.1172	1.1189 (.89373) -	26	----	10677	7830 -	208 1.1283	1.0432A
SEP17	1.1260	1.1299	1.1229	1.1244 (.88936) -	26	----	169	390 -	2 1.1331	1.0661A
TOTAL MICRO EUR/USD F							10846	8220 -	210	
MICRO CHF/USD F										
JUN17	1.0294	1.0324B	1.0254	1.0275 (.97324) -	15	----	65	186 +	14 1.0333B	.9811A
SEP17	----	1.0372B	1.0326A	1.0335 (.96759) -	15	----	----	8	UNCH 1.0387B	.9988A
TOTAL MICRO CHF/USD F							65	194 +	14	
MICRO CAD/USD F										
JUN17	0.7416	0.7447	0.7404	0.7429 (1.34608) +	13	----	790	1601 -	22 .7719	.7254
SEP17	0.7457	0.7457	0.7438	0.7441 (1.34391) +	13	----	9	44	UNCH .7570B	.7272A
TOTAL MICRO CAD/USD F							799	1645 -	22	
MICRO AUD/USD F										
JUN17	0.7452	0.7458	0.7418	0.7441 (1.34391) -	11	----	3557	2763 +	23 .7737	.7135A
SEP17	0.7420	0.7448	0.7414A	0.7432 (1.34553) -	11	----	25	37 +	9 .7720B	.7322
TOTAL MICRO AUD/USD F							3582	2800 +	32	

## CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: