

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.



FINAL

PG06 BULLETIN #116@

CURRENCY FUTURES

Mon, Jun 18, 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

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH	LOW	
POLISH (US) F											
JUN18	----	0.27090B	0.27008A	0.27036 (3.69877) -	52	----	----	10	UNCH	.29902B	.26568A
SEP18	----	----	0.27016A	0.27058 (3.69576) -	70	----	----	6	UNCH	.27824B	.26650A
TOTAL POLISH (US) F						0		16			
SHEKEL FUTURE											
JUN18	----	----	----	0.27539 (3.63121) -	42	----	----	749	UNCH	----	.28070A
TOTAL SHEKEL FUTURE								749			
TOTAL RMB/USD FUT								0	-	3	
WON/USD FUT											
JUN18	----	----	----	0.0009055(1104.36) -	0	----	----	98	UNCH	.0009500	.0009102
JUL18	0.0009058	.0009091B	*0.0009045A	0.0009067(1102.90) -	0	----	36	63 +	16	.0009426B	.0009045A
AUG18	----	.0009100B	*0.0009056A	0.0009076(1101.81) -	0	----	----	4	UNCH	.0009453B	.0009056A
SEP18	----	----	----	0.0009086(1100.59) -	0	----	----	31	UNCH	----	.0009200A
TOTAL WON/USD FUT							36	196 +	16		
TURK LIRA(US) F											
JUN18	----	----	----	4.71380 (.21214) -	129	----	----	942	UNCH	4.68880B	4.52800A
SEP18	----	----	----	4.89550 (.20427) -	150	----	----	2088	UNCH	----	----
TOTAL TURK LIRA(US) F								3030			
MICRO JPY/USD F - MJY											
JUN18	0.0090420	.0090650B	.0090360A	.0090575(110.40574) +	0.160	----	16	1748 -	2584	.01	.01
SEP18	0.0090950	.0091230B	.0090920	.0091065(109.81167) +	0.080	----	797	1053 +	73	.01B	.01
TOTAL MICRO JPY/USD F - MJY							813	2801 -	2511		
MICRO GBP/USD F											
JUN18	1.3270	1.3274B	1.3227A	1.3236 (.75552) -	47	----	33	2528 -	21	1.4419B	1.3213A
SEP18	1.3331	1.3331	1.3282	1.3296 (.75211) -	41	----	850	1522 +	35	1.4469B	1.3267A
TOTAL MICRO GBP/USD F							883	4050 +	14		
MICRO EUR/USD F											
JUN18	1.1592	1.1629	1.1565	1.1600 (.86207) -	7	----	210	10394 -	2259	1.2661B	1.1526
SEP18	1.1676	1.1705	1.1645	1.1695 (.85507) +	9	----	11259	5427 +	338	1.2643B	1.1612
TOTAL MICRO EUR/USD F							11469	15821 -	1921		
MICRO CHF/USD F											
JUN18	1.0043	1.0056B	1.0011A	1.0055 (.99453) +	27	----	6	71 -	5	1.0958B	.9972
SEP18	1.0117	1.0141B	1.0090A	1.0130 (.98717) +	24	----	24	235 +	18	1.0758B	1.0059A
TOTAL MICRO CHF/USD F							30	306 +	13		
MICRO CAD/USD F											
JUN18	0.7581	0.7598B	*0.7556A	0.7566 (1.32170) -	21	----	150	485 -	73	.8175B	.7556A
SEP18	0.7589	0.7611	*0.7567	0.7578 (1.31961) -	21	----	564	1795 +	76	.8005B	.7567
TOTAL MICRO CAD/USD F							714	2280 +	3		
MICRO AUD/USD F											
JUN18	0.7438	0.7453B	0.7415	0.7431 (1.34571) -	18	----	46	1402 -	35	.8134B	.7412
SEP18	0.7442	0.7457	*0.7417	0.7418 (1.34807) -	34	----	2756	1599 +	323	.7818	.7417
TOTAL MICRO AUD/USD F							2802	3001 +	288		

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: