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## PRELIMINARY

PG06 BULLETIN #226@

CURRENCY FUTURES

Wed, Nov 22, 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

|                             | GLOBEX<br>OPEN | GLOBEX<br>HIGH | GLOBEX<br>LOW | SETT.PRICE & PT.<br>RECIPROCAL | CHGE | RTH<br>VOLUME | ETH<br>VOLUME | OPEN<br>INTEREST | ---CONTRACT--- | ---                    |
|-----------------------------|----------------|----------------|---------------|--------------------------------|------|---------------|---------------|------------------|----------------|------------------------|
|                             |                |                |               |                                |      |               |               |                  | HIGH           | LOW                    |
| POLISH (US) F               |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 0.27864        | 0.28070        | 0.27850A      | 0.28068 (3.56278)              | +    | 262           | ----          | 13               | 92 +           | 7 .28430B .27066A      |
| TOTAL POLISH (US) F         |                |                |               |                                |      |               | 0             | 13               | 92+            | 7                      |
| POLISH (EC) F               |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 0.23684        | #0.23742B      | 0.23680A      | 0.23706 (4.21834)              | +    | 60            | ----          | 1                | 6 -            | 1 .23742B .22994A      |
| TOTAL POLISH (EC) F         |                |                |               |                                |      |               | 0             | 1                | 6-             | 1                      |
| SHEKEL FUTURE               |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | ----           | ----           | ----          | 0.28502 (3.50853)              | +    | 42            | ----          | ----             | 476            | UNCH ----              |
| TOTAL SHEKEL FUTURE         |                |                |               |                                |      |               |               |                  | 476            |                        |
| RMB/USD FUT                 |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | ----           | ----           | ----          | 0.15112 (6.61726)              | +    | 59            | ----          | ----             | 15             | UNCH .15290 .13619     |
| MAR18                       | ----           | ----           | ----          | 0.15001 (6.66622)              | +    | 56            | ----          | ----             | 1              | UNCH .15001 .14893A    |
| JUN18                       | ----           | ----           | ----          | 0.14920 (6.70241)              | +    | 57            | ----          | ----             | 3              | UNCH .15240 .14856     |
| TOTAL RMB/USD FUT           |                |                |               |                                |      |               |               |                  | 19             |                        |
| WON/USD FUT                 |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 0.0009175      | .0009205B      | 0.0009154A    | 0.0009203(1086.60)             | +    | 0             | ----          | 17               | 92 +           | 10 .0009205B .0008825  |
| TOTAL WON/USD FUT           |                |                |               |                                |      |               |               |                  | 17             | 92 + 10                |
| TURK LIRA(US) F             |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | ----           | #4.01100B      | 3.95470A      | 3.95250 (.25300)               | -    | 466           | ----          | ----             | 4019           | UNCH 4.01100B 3.84920A |
| TOTAL TURK LIRA(US) F       |                |                |               |                                |      |               |               |                  | 4019           |                        |
| MICRO JPY/USD F - MJY       |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 0.0089040      | .0090070       | .0089000      | .0090045(111.05558)            | +    | 1.030         | ----          | 1604             | 1908 -         | 164 .01 .01            |
| MAR18                       | 0.0090100      | #.0090510      | .0090100      | .0090520(110.47282)            | +    | 1.020         | ----          | 15               | 149 -          | 4 .01 .01              |
| TOTAL MICRO JPY/USD F - MJY |                |                |               |                                |      |               |               | 1619             | 2057 -         | 168                    |
| MICRO GBP/USD F             |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 1.3253         | 1.3338B        | 1.3222        | 1.3330 (.75019)                | +    | 85            | ----          | 1535             | 2542 -         | 71 1.3695 1.2667A      |
| MAR18                       | 1.3320         | 1.3376B        | 1.3271A       | 1.3373 (.74778)                | +    | 84            | ----          | 33               | 283 +          | 23 1.3670B 1.3096      |
| TOTAL MICRO GBP/USD F       |                |                |               |                                |      |               |               | 1568             | 2825 -         | 48                     |
| MICRO EUR/USD F             |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 1.1753         | 1.1844         | 1.1750        | 1.1840 (.84459)                | +    | 81            | ----          | 10780            | 7224 +         | 86 1.2156 1.1232       |
| MAR18                       | 1.1830         | 1.1911         | 1.1823        | 1.1910 (.83963)                | +    | 80            | ----          | 145              | 424 -          | 25 1.2152 1.1646       |
| TOTAL MICRO EUR/USD F       |                |                |               |                                |      |               |               | 10925            | 7648 +         | 61                     |
| MICRO CHF/USD F             |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 1.0110         | 1.0205B        | 1.0108A       | 1.0202 (.98020)                | +    | 105           | ----          | 85               | 165            | UNCH 1.0672 .9994A     |
| MAR18                       | 1.0270         | 1.0270         | 1.0270        | 1.0276 (.97314)                | +    | 105           | ----          | 1                | 4 +            | 1 1.0462B 1.0069       |
| TOTAL MICRO CHF/USD F       |                |                |               |                                |      |               |               | 86               | 169 +          | 1                      |
| MICRO CAD/USD F             |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 0.7827         | 0.7879         | 0.7826        | 0.7873 (1.27016)               | +    | 44            | ----          | 945              | 2481 -         | 63 .8295 .7517A        |
| MAR18                       | ----           | 0.7882B        | ----          | 0.7882 (1.26871)               | +    | 43            | ----          | 42               | 168            | UNCH .8174B .7752      |
| TOTAL MICRO CAD/USD F       |                |                |               |                                |      |               |               | 987              | 2649 -         | 63                     |
| MICRO AUD/USD F             |                |                |               |                                |      |               |               |                  |                |                        |
| DEC17                       | 0.7574         | 0.7622         | 0.7553        | 0.7612 (1.31372)               | +    | 31            | ----          | 4646             | 1933 -         | 321 .8115 .7522        |
| MAR18                       | 0.7582         | 0.7613B        | 0.7553        | 0.7608 (1.31441)               | +    | 31            | ----          | 70               | 94 -           | 15 .8065B .7528        |
| TOTAL MICRO AUD/USD F       |                |                |               |                                |      |               |               | 4716             | 2027 -         | 336                    |

## CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: