



PRELIMINARY

PG07 BULLETIN #101@

CURRENCY FUTURES

Fri, May 26, 2017 PG07

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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. REC/PROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----			
									HIGH	LOW				
BRIT PND FUT														
JUN17	1.2945	1.2948	1.2782	1.2804	(.7810)	- 141	907	165588	253777	+	2140	1.5213B	1.2035	
JUL17	1.2930	1.2959B	1.2795	1.2817	(.7802)	- 141	----	127	802	-	23	1.3069B	1.2216A	
AUG17	1.2848	1.2857B	1.2807A	1.2827	(.7796)	- 141	----	51	199	+	13	1.3074B	1.2564A	
SEP17	1.2978	1.2983B	1.2819A	1.2840	(.7788)	- 141	609	817	2648	+	633	1.4883B	1.2077A	
DEC17	1.3010	1.3010	1.2859A	1.2878	(.7765)	- 141	----	43	680	+	14	1.4810B	1.2143A	
MAR18	----	----	1.2909A	1.2917	(.7742)	- 141	----	----	35	UNCH		1.3379B	1.2189A	
JUN18	1.2985	1.2988	1.2955A	1.2957	(.7718)	- 141	----	17	74	+	16	1.4960B	1.2256A	
TOTAL							1516	166643	258215	+	2793			
CANADA DLR FUT														
JUN17	0.7415	0.7446	0.7411	0.7429	(1.3461)	+	13	824	50733	194420	+	1305	.8044B	.6917
JUL17	0.7434	0.7449B	0.7416A	0.7433	(1.3454)	+	13	----	95	464	-	60	.7549B	.7258A
AUG17	0.7435	0.7453B	0.7419A	0.7436	(1.3448)	+	13	----	1	34	+	1	.7479B	.7266A
SEP17	0.7430	0.7457B	0.7424	0.7441	(1.3439)	+	13	----	370	4435	-	65	.7992B	.7240
DEC17	0.7461	0.7469B	0.7438A	0.7453	(1.3417)	+	13	----	118	2579	+	74	.9370B	.7250
MAR18	0.7465	0.7481B	0.7465	0.7466	(1.3394)	+	13	----	10	278	+	10	.7745	.7301
JUN18	----	0.7486B	----	0.7479	(1.3371)	+	13	----	----	32	UNCH		.7750B	.7319A
SEP18	----	0.7492B	----	0.7492	(1.3348)	+	13	----	6	UNCH		.9340B	.7341A	
DEC18	----	----	----	0.7505	(1.3324)	+	13	----	2	UNCH		.7520B	.7510	
TOTAL							824	51327	202250	+	1265			
EMINI EURFX FUT														
JUN17	1.12200	1.12460	1.11730	1.11895	(.8937)	- 26	----	3047	12240	+	67	1.12820	1.04280A	
SEP17	1.12660	1.12990	1.12260	1.12440	(.8894)	- 26	----	121	204	+	13	1.13360	1.06560A	
TOTAL							0	3168	12444	+	80			
EMINI EURFX FUT														
JUN17	1.12200	1.12460	1.11725	1.11895	(.8937)	- 26	327	161916	439702	+	2503	1.17815B	1.04275A	
JUL17	1.12345	1.12635B	1.11915A	1.12075	(.8923)	- 26	----	633	943	-	15	1.12990B	1.06350A	
AUG17	1.12485	1.12795B	1.12075A	1.12235	(.8910)	- 26	----	341	824	+	25	1.13150B	1.07495A	
SEP17	1.12765	1.12995B	1.12275A	1.12440	(.8894)	- 26	150	3370	8430	+	666	1.17875B	1.04840A	
DEC17	1.13290	1.13500B	1.12840A	1.12995	(.8850)	- 26	----	114	832	+	29	1.16500B	1.05460A	
MAR18	1.13505	1.13995B	1.13475A	1.13585	(.8804)	- 27	----	12	477	+	8	1.15455B	1.06155A	
JUN18	----	1.14555B	1.14100A	1.14180	(.8758)	- 26	----	----	154	UNCH		1.14955B	1.06885A	
DEC18	----	----	----	1.15455	(.8661)	- 24	----	----	2	UNCH		1.10260	1.09020	
TOTAL							477	166386	451364	+	3216			
EMINI J YEN FUT														
JUN17	0.0089490	.0090250	.0089480A	.0089870	(111.2718)	+	35	1783	7769	-	77	.009271	.008497A	
SEP17	0.0089980	.0090620B	.0089860A	.0090255	(110.7972)	+	36	----	44	87	+	7	.009308B	.008762A
TOTAL							0	1827	7856	-	70			
JAPAN YEN FUT														
JUN17	0.0089490	.0090255	.0089470	.0089870	(111.2718)	+	35	50	126499	206081	-	2346	.010182B	.008395A
JUL17	0.0089670	.0090380B	.0089610A	.0090005	(111.1049)	+	36	----	303	290	-	1	.009272B	.008749A
AUG17	0.0089780	.0090490B	.0089725A	.0090110	(110.9755)	+	36	----	198	60	-	34	.009272B	.008782A
SEP17	0.0089855	.0090635	.0089845	.0090255	(110.7972)	+	36	----	898	7453	+	345	.010208B	.008547A
DEC17	0.0090225	.0091035	.0090225	.0090670	(110.2901)	+	36	----	7	282	+	4	.010167B	.008595A
MAR18	----	.0091380B	----	.0091125	(109.7394)	+	37	----	70	UNCH		.010203B	.008655A	
JUN18	----	.0091735B	----	.0091600	(109.1703)	+	37	----	28	UNCH		.009427B	.008720A	
SEP18	----	.0092020B	----	.0092130	(108.5423)	+	38	----	4	UNCH		.009461B	.008968A	
TOTAL							50	127905	214268	-	2032			
MEX PESO FUT														
JUN17	0.05389	.05410	.05379	.05391	(18.55)	+	17	34126	197989	+	3797	.05432	.04428A	
JUL17	----	.05380B	----	.05366	(18.64)	+	17	----	8	UNCH		.05402B	.05199	
SEP17	0.05309	.05330B	.05301A	.05312	(18.83)	+	17	----	12	25246	+	8	.05352B	.04392A
DEC17	----	.05220B	----	.05234	(19.11)	+	16	----	24	UNCH		.05295	.04580	
TOTAL							0	34138	223267	+	3805			
SWISS FRNC FUT														
JUN17	1.0291	1.0326	1.0258	1.0275	(.9732)	- 15	51	21325	52124	+	789	1.0760B	.9778A	
SEP17	1.0352	1.0386B	1.0320A	1.0335	(.9676)	- 15	----	57	596	+	11	1.0806B	.9849A	
DEC17	----	1.0429B	1.0388A	1.0400	(.9615)	- 15	----	70	UNCH			1.0779B	.9921A	
MAR18	----	1.0494B	1.0460A	1.0467	(.9554)	- 15	----	5	UNCH			1.0681B	.9995A	
JUN18	----	----	1.0535A	1.0534	(.9493)	- 15	----	2	UNCH			1.0586B	1.0083A	
TOTAL							51	21382	52797	+	800			

EX-PIT & OTHER BREAKDOWN

	-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE	EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
BRITISH POUND FUTURE									
JUN17	---	899	13839	---	---	8	203	---	---
SEP17	---	---	---	---	---	609	609	---	---
DEC17	---	---	---	---	---	---	190	---	---
TOTALS:		899	13839			617	1002		0
EURO FX FUTURES									
JUN17	---	266	3849	---	---	61	7293	---	66
SEP17	---	---	---	---	---	150	738	---	---
TOTALS:		266	3849			211	8031		66
SWISS FRANC FUTURES									
JUN17	---	51	1586	---	---	---	818	---	---
TOTALS:		51	1586				818		0
JAPANESE YEN FUTURE									
JUN17	---	50	6977	---	---	---	577	---	2
SEP17	---	---	---	---	---	---	93	---	---
TOTALS:		50	6977				670		2
CANADIAN DOLLAR FUTURE									
JUN17	---	29	8518	---	---	795	2580	---	---
SEP17	---	---	---	---	---	---	554	---	---
TOTALS:		29	8518			795	3134		0
E-MICRO EUR/USD FUTURES									
JUN17	---	---	---	---	---	---	---	---	17
TOTALS:									17
E-MICRO JPY/USD									
JUN17	---	---	---	---	---	---	---	---	20
TOTALS:									20
E-MINI EURO FX FUTURES									
JUN17	---	---	236	---	---	---	---	---	13

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007. THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.



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TOTALS:				236						13
E-MINI JAPANESE YEN FUTURE										
JUN17	---	---	---	117	---	---	---	---	---	---
TOTALS:				117						0
MEXICAN PESO FUTURE										
JUN17	---	---	---	5073	---	---	---	---	---	---
SEP17	---	---	---	2100	---	---	---	---	---	---
TOTALS:				7173						0
POLISH ZLOTY (US) FUTURES										
JUN17	---	---	---	36	---	---	---	---	---	---
TOTALS:				36						0
TURKISH LIRA/USD FUTURE										
TOTALS:								515		0

COMMODITY ABBREVIATION TABLE

KRW = KOREAN WON	CD = CANADIAN DOLLAR	FCXRX = FCXRX	BY = BP/JY CROSS RATES	RF = EFX/SF CROSS RATES
MP = MEXICAN PESO	CN = EC/NOK CROSS RATES	USDJP = OTC USDJPY SUB	JY = JAPANESE YEN	UN = NKR/USD CROSS RATE
USDCA = OTC USDCAD SUB	CA = EC/AD CROSS RATES	TRY = TURKISH LIRA	NE = NEW ZEALND DOLLAR	RA = S.AFRICAN RAND
RMB = RMB USD	INRUP = INDIAN RUPEE	CC = EC/CD CROSS RATES	SFEU = SWISS FRANC (EU)	KE = EC/SEK CROSS RATES
E7 = E-MINI EURO FX	CDEU = CANADIAN DOLLAR (EU)	RU = RUSSIAN RUBLE	CHL = CHILEAN PESO	USDCH = OTC USDCHF SUB
AJ = AD/JY CROSS RATES	EURUS = OTC EURUSD SUB	MICEU = E-MICRO EUR/USD	RP = EFX/BP CROSS RATES	CY = CD/JY CROSS RATES
MICAD = E-MICRO AUD/USD	BP = BRITISH POUND	ECEU = EURO FX (EU)	GBPUS = OTC GBPUSD SUB	BF = BP/SF CROSS RATES
BR = BRAZIL REAL	PZ = POLISH ZLOTY (US)	SF = SWISS FRANC	MICHF = MICRO CHF/USD	MCCDD = MICRO CAD/USD
RY = EFX/JY CROSS RATES	JYEU = JAPANESE YEN (EU)	AC = AD/CD CROSS RATES	AUDUS = OTC AUDUSD SUB	BPEU = BRITISH POUND (EU)
AD = AUSTRALIAN DOLLAR	AN = AD/NE CROSS RATES	SE = SKR/USD CROSS RATES	J7 = E-MINI JAPANESE YEN	EC = EURO FX
MIJJPY = MICRO JYP/USD	Z = POLISH ZLOTY (EC)	MICBP = E-MICRO GBP/USD		