



FINAL

PG07 BULLETIN #222@

CURRENCY FUTURES

Thu, Nov 16, 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	PT. CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT HIGH	----	LOW
BRIT PND FUT												
DEC17	1.3181	1.3220	1.3145	1.3194	(.7579) +	18	118460	169801 +	1306	1.4810B	1.2143A	
JAN18	1.3202	1.3230	1.3176A	1.3211	(.7569) +	18	862	1681 +	7	1.3705B	1.2913A	
FEB18	---	1.3236B	1.3188A	1.3225	(.7561) +	19	638	621 +	77	1.3353B	1.3095A	
MAR18	1.3235	1.3259	1.3190	1.3237	(.7555) +	19	516	3572 +	117	1.3719B	1.2189A	
JUN18	1.3290	1.3297B	1.3275A	1.3278	(.7531) +	18	43	449 +	43	1.4960B	1.2256A	
SEP18	---	1.3333B	---	1.3319	(.7508) +	18	---	53	UNCH	1.3744B	1.2385A	
DEC18	---	1.3371B	---	1.3361	(.7484) +	19	---	6	UNCH	1.3773B	1.2838	
TOTAL							0	120519	176183 +	1550		
CANADA DLR FUT												
DEC17	0.7833	0.7859	0.7825	0.7844	(1.2749) +	10	56442	135330 -	2041	.9370B	.7250	
JAN18	0.7838	0.7857	0.7836A	0.7848	(1.2742) +	10	62	1250	UNCH	.8200B	.7753	
FEB18	0.7846	0.7858B	0.7840A	0.7851	(1.2737) +	10	76	351 -	25	.8037B	.7758A	
MAR18	0.7840	0.7867	0.7838A	0.7853	(1.2734) +	10	168	3458 +	59	.8290B	.7301	
JUN18	0.7864	0.7871B	0.7847A	0.7860	(1.2723) +	9	20	568 +	14	.8285B	.7319A	
SEP18	0.7874	0.7879	0.7856A	0.7866	(1.2713) +	9	11	279 +	11	.9340B	.7341A	
DEC18	0.7865	0.7880	0.7862A	0.7871	(1.2705) +	9	17	101 +	3	.8261B	.7510	
MAR19	---	0.7885B	---	0.7876	(1.2697) +	9	---	2	UNCH	.8250B	.7788A	
TOTAL							0	56796	141339 -	1979		
EMINI EURFX FUT												
DEC17	1.17890	1.18200	1.17760	1.17840	(.8486) -	29	3122	12205 +	66	1.21540	1.12330A	
MAR18	1.18670	1.18870B	1.18470A	1.18540	(.8436) -	28	56	192 -	6	1.21430B	1.16460	
TOTAL							0	3178	12397 +	60		
EURO FX FUT												
DEC17	1.18020	1.18195	1.17750	1.17840	(.8486) -	29	174	178664	457469 -	598	1.21545	1.05460A
JAN18	1.18160	1.18425	1.18045A	1.18100	(.8467) -	29	---	1751	4212 +	103	1.21775	1.16055
FEB18	1.18400	1.18645	1.18290A	1.18340	(.8450) -	28	---	993	1395 +	251	1.19410B	1.16295A
MAR18	1.18600	1.18855	1.18460	1.18540	(.8436) -	28	---	1372	7183 -	75	1.22135B	1.06155A
APR18	1.18805	1.18825B	1.18710A	1.18760	(.8420) -	29	---	5	5 -	5	1.19725B	1.18575A
JUN18	1.19305	1.19420	1.19235	1.19245	(.8386) -	28	112	37	1914 +	88	1.22740B	1.06885A
SEP18	---	---	1.19945A	1.19985	(.8334) -	28	---	16	913 +	6	1.23350B	1.09010A
DEC18	1.20700	1.20900	1.20700	1.20760	(.8281) -	27	---	16	125 +	5	1.23780B	1.09020
MAR19	---	---	1.21655A	1.21555	(.8227) -	27	---	---	28	UNCH	1.24050B	1.19600A
JUN19	---	---	---	1.22355	(.8173) -	26	---	---	22	UNCH	1.24400	1.21140A
SEP19	---	---	---	1.23150	(.8120) -	26	---	---	71	UNCH	1.25100	1.22700
TOTAL							286	182854	473337 -	225		
EMINI J YEN FUT												
DEC17	0.0088720	.0088810B	.00888350	.0088610	(112.8541) -	8	1	399	1365 -	21	.009359B	.008731
MAR18	0.0088830	.0089270B	.0088830	.0089090	(112.2460) -	9	---	7	60 -	5	.009080B	.008779A
TOTAL							1	406	1425 -	26		
JAPAN YEN FUT												
DEC17	0.0088710	.0088815	.00888340	.0088610	(112.8541) -	8	80	143443	266614 -	5162	.010167B	.008595A
JAN18	0.0088860	.0088995B	.00888620	.0088795	(112.6190) -	9	---	333	2189 -	13	.009308B	.008750A
FEB18	0.0089050	.0089150B	.0088780A	.0088950	(112.4227) -	9	---	392	577 -	22	.008979B	.008765A
MAR18	0.0089180	.0089255B	.0088850A	.0089090	(112.2460) -	9	---	103	4723 -	28	.010203B	.008655A
APR18	---	.0089445B	.0089190A	.0089240	(112.0574) -	9	---	---	1	UNCH	.008967B	.008892A
JUN18	---	.0089715B	.0089470A	.0089580	(111.6321) -	9	---	---	111	UNCH	.009441B	.008720A
SEP18	---	.0090205B	.0090015A	.0090105	(110.9816) -	9	---	---	18	UNCH	.009483B	.008892A
DEC18	---	---	.0090525A	.0090665	(110.2961) -	8	---	---	43	UNCH	.009511B	.008951A
JUN19	---	---	---	.0091865	(108.8554) -	8	---	---	1	UNCH	.009100	.009039A
TOTAL							80	144271	274277 -	5225		
MEX PESO FUT												
DEC17	0.05162	.05224	.05162	.05216	(19.17) +	66	---	63609	178557 -	4309	.05601	.04580
JAN18	---	.05194B	---	.05194	(19.25) +	66	---	---	30	UNCH	.05538B	.05110A
MAR18	0.05088	.05143B	.05087	.05137	(19.47) +	65	---	72	609 -	19	.05509B	.04579
TOTAL							0	63681	179196 -	4328		
SWISS FRNC FUT												
DEC17	1.0125	1.0136	1.0073	1.0082	(.9919) -	52	---	20427	82691 +	1865	1.0779B	.9921A
MAR18	1.0204	1.0209B	1.0148	1.0156	(.9846) -	51	---	29	304 +	6	1.0758B	.9995A
JUN18	---	---	1.0224A	1.0227	(.9778) -	53	---	---	30	UNCH	1.0823B	1.0083A
SEP18	---	---	1.0313A	1.0301	(.9708) -	52	---	---	9	UNCH	1.0888B	1.0218A
DEC18	---	---	1.0400A	1.0377	(.9637) -	51	---	---	1	UNCH	1.0950B	1.0302A
TOTAL							0	20456	83035 +	1871		

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
EURO FX FUTURES									
DEC17	---	174	2609	---	---	---	6598	---	29
MAR18	---	---	104	---	---	---	120	---	1
JUN18	---	---	---	---	---	112	252	---	---
TOTALS:		174	2713			112	6970		30
JAPANESE YEN FUTURE									
DEC17	---	80	5460	---	---	---	---	---	13
TOTALS:		80	5460						13
E-MINI JAPANESE YEN FUTURE									
DEC17	---	1	1	---	---	---	---	---	6
TOTALS:		1	1						6
BRITISH POUND FUTURE									
DEC17	---	---	917	---	---	---	790	---	5
TOTALS:			917				790		5
CANADIAN DOLLAR FUTURE									
DEC17	---	---	5395	---	---	---	782	---	---
JUN18	---	---	---	---	---	---	30	---	---
TOTALS:			5395				812		0
E-MINI EURO FX FUTURES									
DEC17	---	---	5	---	---	---	---	---	6
TOTALS:			5						6
ISRAELI SHEKEL FUTURE									
TOTALS:							15		0
SWISS FRANC FUTURES									
DEC17	---	---	7763	---	---	---	171	---	---
TOTALS:			7763				171		0

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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TURKISH LIRA/USD FUTURE

TOTALS:	6	92	0
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COMMODITY ABBREVIATION TABLE

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