



PRELIMINARY

PG07 BULLETIN # 11@

CURRENCY FUTURES

Wed, Jan 17, 2018 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.

Table with columns: GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE & PT. CHGE, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include BRIT PND FUT, CANADA DLR FUT, EMINI EURFX FUT, EURO FX FUT, EMINI J YEN FUT, JAPAN YEN FUT, MEX PESO FUT, SWISS FRNC FUT.

EX-PIT & OTHER BREAKDOWN

Table with columns: DELIVERY CASH OR PHYSICAL DAILY, EFP DAILY TOTALS, EFS DAILY TOTALS, EFR DAILY TOTALS, BLOCKS DAILY TOTALS, TRANSFERS DAILY TOTALS. Rows include JAPANESE YEN FUTURE, EURO FX FUTURES, CANADIAN DOLLAR FUTURE, SWISS FRANC FUTURES, HUNGARIAN FORINT (EC) FUTURES, E-MINI JAPANESE YEN FUTURE, BRITISH POUND FUTURE.

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. © Copyright CME Group Inc. All rights reserved.



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E-MICRO EUR/USD FUTURES

MAR18	---	---	---	---	---	---	---	---	---	1
TOTALS:										1

E-MINI EURO FX FUTURES

MAR18	---	---	---	5	---	---	---	---	---	24
TOTALS:				5						24

ISRAELI SHEKEL FUTURE

MAR18	---	---	---	---	---	---	10	20	---	---
TOTALS:							10	20		0

MEXICAN PESO FUTURE

MAR18	---	---	---	16890	---	---	---	---	---	---
TOTALS:				16890						0

TURKISH LIRA/USD FUTURE

TOTALS:								855		0
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COMMODITY ABBREVIATION TABLE

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