



PRELIMINARY

PG07 BULLETIN # 78@

CURRENCY FUTURES

Tue, Apr 24, 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.

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE & PT. REC/PROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH	LOW	
BRIT PND FUT											
MAY18	1.3951	1.3992	1.3940	1.3983	(.7152)	33	465	1296	+	11	1.4388B 1.3770A
JUN18	1.3969	1.4019	1.3951	1.4003	(.7141)	33	1025	97901	178857	+	1390 1.4960B 1.2256A
JUL18	1.4036	1.4036	1.3986A	1.4025	(.7130)	33	362	707	-	50	1.4418B 1.3824A
AUG18	---	1.4046B	*1.4004A	1.4042	(.7121)	33	299	179	-	22	1.4436B 1.4004A
SEP18	1.4038	1.4079	1.4014A	1.4063	(.7111)	33	28	2373	+	1	1.4463 1.2385A
DEC18	1.4118	1.4126	1.4118	1.4125	(.7080)	30	21	539	+	10	1.4494B 1.2838
MAR19	---	1.4163B	---	1.4191	(.7047)	32	---	187	UNCH	10	1.4590B 1.3136A
JUN19	---	1.4248B	---	1.4252	(.7017)	30	---	20	UNCH	10	1.4624B 1.3347A
TOTAL							1025	99076	184158	+	1340
CANADA DLR FUT											
MAY18	0.7788	0.7805	0.7788	0.7795	(1.2829)	10	45	110	+	8	.8164B .7628
JUN18	0.7791	0.7813	0.7783	0.7800	(1.2821)	10	28	63846	114363	-	1247 .8285B .7319A
JUL18	0.7811	0.7815	0.7811	0.7807	(1.2809)	10	9	94	+	8	.7990B .7655
SEP18	0.7807	0.7823B	0.7800	0.7816	(1.2794)	10	233	2900	+	51	.9340B .7341A
DEC18	0.7832	0.7841B	0.7825	0.7830	(1.2771)	10	180	3151	-	102	.8261B .7510
MAR19	0.7845	0.7845	0.7845	0.7843	(1.2750)	11	1	98	+	1	.8250B .7690
JUN19	0.7850	0.7850	0.7849A	0.7855	(1.2731)	11	1	11	UNCH	10	.8081B .7794
SEP19	---	---	---	0.7865	(1.2715)	11	---	2	UNCH	10	.8054B .7740
TOTAL							28	64315	120729	-	1281
EMINI EURFX FUT											
JUN18	1.22590	1.22930	1.22300	1.22850	(.8140)	31	2941	13177	+	25	1.26610B 1.19520
SEP18	1.23500	1.23830B	*1.23210A	1.23755	(.8080)	31	33	40	+	10	1.26430B 1.23210A
TOTAL							0	2974	13217	+	35
EURO FX FUT											
MAY18	1.22250	1.22620	*1.22000	1.22540	(.8161)	31	601	1137	-	69	1.26305B 1.22000
JUN18	1.22545	1.22935	1.22300	1.22850	(.8140)	31	1360	211578	484294	-	6560 1.26590B 1.06885A
JUL18	1.22860	1.23120B	*1.22705	1.23155	(.8120)	31	1073	426	-	90	1.25720B 1.22705
AUG18	1.23085	1.23380B	*1.22980A	1.23240	(.8102)	31	426	316	+	73	1.25140B 1.22980A
SEP18	1.23470	1.23815	1.23240	1.23755	(.8080)	31	2	987	4074	-	9 1.27400 1.09010A
DEC18	1.24445	1.24700	1.24225	1.24715	(.8018)	32	125	3308	-	45	1.28355 1.09020
MAR19	1.25640	1.25640	1.25375A	1.25780	(.7950)	31	1	562	+	1	1.29285 1.19600A
JUN19	---	1.26530B	1.26420A	1.26810	(.7886)	30	---	379	UNCH	10	1.29400B 1.21140A
SEP19	---	---	---	1.27845	(.7822)	29	---	280	UNCH	10	1.30750 1.22700
DEC19	---	---	---	1.28885	(.7759)	28	---	37	UNCH	10	1.30000 1.24850A
TOTAL							1362	214791	494813	-	6699
EMINI J YEN FUT											
JUN18	0.0092310	.0092440	.0091890	.0092335	(108.3013)	4	530	840	+	16	.009613 .008896A
SEP18	0.0092620	.0093040B	*.0092510A	.0092950	(107.5847)	4	3	34	+	1	.009676B .009251A
TOTAL							0	533	874	+	17
JAPAN YEN FUT											
MAY18	0.0092090	.0092225	.0091695	.0092135	(108.5364)	3	533	165	-	2	.009586B .009038A
JUN18	0.0092290	.0092440	.0091890	.0092335	(108.3013)	4	192	137241	153180	+	1665 .009615 .008720A
JUL18	0.0092505	.0092620	*.0092150	.0092550	(108.0497)	4	639	208	+	37	.009635 .009215
AUG18	0.0092705	.0092740B	*.0092360A	.0092730	(107.8400)	4	677	93	-	3	.009424B .009236A
SEP18	0.0092910	.0093035	.0092535A	.0092950	(107.5847)	4	170	1122	+	21	.009670B .008892A
DEC18	0.0093395	.0093490B	.0093215	.0093660	(106.7692)	5	98	532	+	4	.009723 .008951A
MAR19	0.0094325	.0094325	.0094145A	.0094395	(105.9378)	5	1	20	+	1	.009783 .009013A
SEP19	---	---	---	.0095935	(104.2372)	7	---	3	UNCH	10	.009901B .009540A
TOTAL							192	139359	155323	+	1723
MEX PESO FUT											
JUN18	0.05230	.05284	.05229	.05256	(19.03)	10	68356	230856	-	6581	.05522 .04879A
SEP18	0.05163	.05208B	.05157A	.05182	(19.30)	9	28	1338	+	11	.05444B .05157A
TOTAL							0	68384	232194	-	6570
SWISS FRNC FUT											
JUN18	1.0266	1.0283	1.0237	1.0262	(.9745)	4	5	25004	70861	+	3217 1.0991B 1.0083A
SEP18	1.0349	1.0366B	1.0328A	1.0347	(.9665)	5	22	94	+	10	1.1065B 1.0218A
DEC18	---	1.0455B	1.0426A	1.0440	(.9579)	5	---	41	UNCH	10	1.1064B 1.0302A
MAR19	---	---	---	1.0534	(.9493)	6	---	13	UNCH	10	1.1170B 1.0387A
SEP19	---	---	---	1.0717	(.9331)	10	---	1	UNCH	10	1.1343B 1.0626A
TOTAL							5	25026	71010	+	3227

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									
JUN18	---	281	2763	---	---	1076	7464	---	6
SEP18	---	---	---	---	---	---	378	---	---
TOTALS:		281	2763			1076	7842		6
JAPANESE YEN FUTURE									
JUN18	---	191	6427	---	---	---	---	---	---
SEP18	---	---	---	---	---	---	23	---	---
TOTALS:		191	6427				23		0
CANADIAN DOLLAR FUTURE									
JUN18	---	28	1902	---	---	---	1040	---	825
SEP18	---	---	---	---	---	---	132	---	---
TOTALS:		28	1902				1172		825
BRITISH POUND FUTURE									
JUN18	---	5	8003	---	---	1018	1688	---	---
JUL18	---	---	135	---	---	---	---	---	---
DEC18	---	---	---	---	---	---	288	---	---
TOTALS:		5	8138			1018	1976		0
SWISS FRANC FUTURES									
JUN18	---	5	10446	---	---	---	---	---	18
TOTALS:		5	10446						18
E-MICRO EUR/USD FUTURES									
JUN18	---	---	---	---	---	---	---	---	17
TOTALS:									17
E-MINI EURO FX FUTURES									
JUN18	---	---	48	---	---	---	---	---	15
TOTALS:			48						15
E-MINI JAPANESE YEN FUTURE									
JUN18	---	---	12	---	---	---	---	---	---

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:				12						0
ISRAELI SHEKEL FUTURE										
TOTALS:				27						0
MEXICAN PESO FUTURE										
JUN18	---	---	---	2696	---	---	---	---	---	---
TOTALS:				2696						0
TURKISH LIRA/USD FUTURE										
TOTALS:				7			456			0

COMMODITY ABBREVIATION TABLE

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