



FINAL

PG07 BULLETIN #183@

CURRENCY FUTURES

Fri, Sep 22, 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											
OCT17	1.3588	1.3605B	1.3463	1.3539	(.7386)	45	633	710 +	95	1.3667	1.2720A
NOV17	1.3607	1.3616B	1.3474A	1.3551	(.7380)	45	1340	877 +	121	1.3678B	1.2816A
DEC17	1.3615	1.3630	1.3485	1.3563	(.7373)	45	201208	196869 -	3340	1.4810B	1.2143A
JAN18	1.3617	1.3642B	1.3501A	1.3577	(.7365)	45	872	248 +	44	1.3705B	1.2913A
MAR18	1.3662	1.3664B	1.3523A	1.3600	(.7353)	46	37	1960 +	8	1.3719B	1.2189A
JUN18	----	1.3689B	1.3565A	1.3637	(.7333)	44	----	210	UNCH	1.4560B	1.2256A
SEP18	----	1.3720B	1.3631A	1.3672	(.7314)	45	----	27	UNCH	1.3744B	1.2385A
DEC18	----	----	1.3664A	1.3709	(.7294)	44	----	8	UNCH	1.3773B	1.2838
TOTAL						62	204090	200909 -	3072		
CANADA DLR FUT											
OCT17	0.8120	0.8159B	0.8099A	0.8108	(1.2333)	5	47	385 -	10	.8292B	.7833A
NOV17	0.8150	0.8160B	0.8100A	0.8109	(1.2332)	5	104	302 -	51	.8292B	.7835A
DEC17	0.8118	0.8164	0.8100	0.8110	(1.2330)	5	79105	177857 -	1778	.9370B	.7250
JAN18	----	0.8158B	0.8103A	0.8112	(1.2327)	NEW	60	60 +	60	.8200B	.8092A
MAR18	0.8124	0.8160B	0.8102A	0.8111	(1.2329)	5	24	1150 -	2	.8290B	.7301
JUN18	----	0.8156B	----	0.8110	(1.2330)	5	----	344	UNCH	.8285B	.7319A
SEP18	----	0.8151B	----	0.8107	(1.2335)	4	----	58	UNCH	.9340B	.7341A
DEC18	----	0.8147B	----	0.8105	(1.2338)	5	----	18	UNCH	.8261B	.7510
MAR19	----	0.8137B	----	0.8103	(1.2341)	5	----	2	UNCH	.8250B	.8096A
TOTAL						0	79340	180176 -	1781		
EMINI EURFX FUT											
DEC17	1.19920	1.20590	1.19920	1.19975	(.8335)	11	4710	11435 -	1115	1.21540	1.12330A
MAR18	1.20870	1.21240B	1.20600A	1.20640	(.8289)	12	43	15 +	5	1.21430B	1.19930A
TOTAL						0	4753	11450 -	1110		
EURO FX FUT											
OCT17	1.19595	1.20185B	1.19530A	1.19575	(.8363)	11	1373	1477 -	30	1.21145B	1.12050A
NOV17	1.19770	1.20360B	1.19705A	1.19755	(.8350)	11	2241	1545 +	111	1.21320B	1.15595A
DEC17	1.19950	1.20595	1.19910	1.19975	(.8335)	11	2200	212018	425178 +	840	1.21545
JAN18	1.20215	1.20810B	1.20160A	1.20205	(.8319)	12	1845	542 +	147	1.21775	1.18375A
MAR18	1.20725	1.21240	1.20600A	1.20640	(.8289)	12	282	2378 +	37	1.22135B	1.06155A
JUN18	1.21400	1.21860B	1.21315A	1.21310	(.8243)	12	83	1254 +	54	1.22740B	1.06885A
SEP18	1.22300	1.22430B	1.22055A	1.22010	(.8196)	13	17	660	UNCH	1.23350B	1.09010A
DEC18	----	1.23150B	----	1.22725	(.8148)	13	23	43 +	22	1.23780B	1.09020
MAR19	----	1.23715B	----	1.23470	(.8099)	14	----	27	UNCH	1.24050B	1.21400A
JUN19	----	----	----	1.24200	(.8052)	15	----	22	UNCH	1.24400	1.23110A
SEP19	1.24820	1.24820	1.24620	1.24930	(.8004)	15	6	58 +	6	1.25100	1.23200
TOTAL						2200	217888	433184 +	1187		
EMINI J YEN FUT											
DEC17	0.0089280	.0089900B	.0089190	.0089585	(111.6258)	41	7	531	817 +	72	.009359B .008800
MAR18	0.0090050	.0090350B	.0090020A	.0090045	(111.0556)	42	4	3 +	2	.009080B .008953A	
TOTAL						7	535	820 +	74		
JAPAN YEN FUT											
OCT17	0.0088985	.0089650B	.0088940A	.0089330	(111.9445)	41	504	697 -	17	.009333B .008776A	
NOV17	0.0089315	.0089755B	.0089275A	.0089445	(111.8005)	41	220	346 -	12	.009345B .008893	
DEC17	0.0089275	.0089905	.0089185	.0089585	(111.6258)	41	3199	168508	201948 +	6427	.010167B .008595A
JAN18	0.0089625	.0090070B	.0089585A	.0089755	(111.4144)	41	16	292 +	10	.009308B .008924A	
MAR18	0.0090070	.0090355B	.0089970A	.0090045	(111.0556)	42	127	1011 +	107	.010203B .008655A	
JUN18	0.0090960	.0090745B	----	.0090520	(110.4728)	43	----	47	UNCH	.009441B .008720A	
SEP18	0.0091555	.0091155B	.0090960	.0091025	(109.8599)	43	2	15 +	2	.009483B .008947A	
DEC18	0.0091935	.0091935	.0091525A	.0091565	(109.2120)	43	3	41	UNCH	.009511B .009030A	
TOTAL						3199	169380	204397 +	6517		
MEX PESO FUT											
OCT17	----	.05616B	.05572A	.05619	(17.80)	46	----	24	UNCH	.05646	.05484A
NOV17	0.05585	.05594	.05585	.05594	(17.88)	46	16	54 +	14	.05622B	.05460A
DEC17	0.05512	.05567	.05512	.05564	(17.97)	46	5000	38824	222164 +	2010	.05601
MAR18	----	.05488B	.05438A	.05489	(18.22)	46	----	26	UNCH	.05509B	.04579
TOTAL						5000	38840	222268 +	2024		
SWISS FRNC FUT											
DEC17	1.0354	1.0398	1.0353	1.0364	(.9649)	20	28827	37983 +	74	1.0779B	.9921A
MAR18	1.0456	1.0465B	1.0430A	1.0433	(.9585)	21	5	124 +	2	1.0758B	.9995A
JUN18	----	1.0526B	----	1.0501	(.9523)	21	----	29	UNCH	1.0823B	1.0083A
DEC18	----	1.0662B	----	1.0642	(.9397)	21	----	1	UNCH	1.0950B	1.0618A
TOTAL						0	28832	38137 +	76		

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
MEXICAN PESO FUTURE									
DEC17	---	5000	34549	---	---	---	---	---	---
TOTALS:		5000	34549						0
JAPANESE YEN FUTURE									
DEC17	---	3052	12684	---	---	147	1359	---	---
TOTALS:		3052	12684			147	1359		0
EURO FX FUTURES									
DEC17	---	2200	29231	---	---	---	27414	---	508
MAR18	---	---	---	---	---	---	---	---	1
TOTALS:		2200	29231				27414		509
BRITISH POUND FUTURE									
DEC17	---	62	4877	---	---	---	373	---	1
TOTALS:		62	4877				373		1
E-MINI JAPANESE YEN FUTURE									
DEC17	---	7	102	---	---	---	---	---	---
TOTALS:		7	102						0
CANADIAN DOLLAR FUTURE									
DEC17	---	---	4531	---	---	---	3220	---	---
MAR18	---	---	---	---	---	---	55	---	---
TOTALS:			4531				3275		0
E-MICRO EUR/USD FUTURES									
MAR18	---	---	---	---	---	---	---	---	10
TOTALS:									10
E-MINI EURO FX FUTURES									
DEC17	---	---	31	---	---	---	---	---	1002
TOTALS:			31						1002

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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ISRAELI SHEKEL FUTURE

TOTALS: 21 0

KOREAN WON/USD FUTURE

TOTALS: 10 0

POLISH ZLOTY (US) FUTURES

TOTALS: 46 0

SWISS FRANC FUTURES

DEC17 --- --- --- 1828 --- --- --- --- ---

TOTALS: 1828 0

TURKISH LIRA/USD FUTURE

TOTALS: 111 2646 0

COMMODITY ABBREVIATION TABLE

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