



FINAL

PG07 BULLETIN #116@

CURRENCY FUTURES

Mon, Jun 18, 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: CONTRACT, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT. PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Rows include BRIT PND FUT, CANADA DLR FUT, EMINI EURFX FUT, EURO FX FUT, JAPAN YEN FUT, MEX PESO FUT, SWISS FRNC FUT.

EX-PIT & OTHER BREAKDOWN

Table with columns: CONTRACT, 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. Rows include JAPANESE YEN FUTURE, SWISS FRANC FUTURES, CANADIAN DOLLAR FUTURE, E-MINI JAPANESE YEN FUTURE, BRITISH POUND FUTURE, E-MICRO AUD/USD FUTURES, E-MICRO CAD/USD FUTURES, E-MICRO EUR/USD FUTURES.

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JUN18	---	---	---	---	---	---	---	---	---	13980
SEP18	---	---	---	---	---	---	---	---	---	600
TOTALS:										14580
E-MICRO GBP/USD FUTURES										
JUN18	---	---	---	---	---	---	---	---	---	870
TOTALS:										870
E-MICRO JPY/USD										
JUN18	---	---	---	---	---	---	---	---	---	2580
TOTALS:										2580
E-MINI EURO FX FUTURES										
JUN18	---	---	---	36	---	---	---	---	---	1710
SEP18	---	---	---	56	---	---	---	---	---	1536
TOTALS:				92						3246
EURO FX FUTURES										
JUN18	---	---	---	2569	---	---	---	59161	---	1897
JUL18	---	---	---	---	---	---	---	---	---	1
SEP18	---	---	---	3207	---	---	---	57384	---	828
TOTALS:				5776				116545		2726
ISRAELI SHEKEL FUTURE										
TOTALS:								774		0
KOREAN WON/USD FUTURE										
JUL18	---	---	---	---	---	---	---	20	---	---
TOTALS:								40		0
MEXICAN PESO FUTURE										
JUN18	---	---	---	13009	---	---	---	6479	---	---
SEP18	---	---	---	8107	---	---	---	6479	---	---
TOTALS:				21116				12958		0
TURKISH LIRA/USD FUTURE										
TOTALS:				4026				6033		0

COMMODITY ABBREVIATION TABLE

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