



FINAL

PG07 BULLETIN #140@

CURRENCY FUTURES

Mon, Jul 24, 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												
AUG17	1.3006	1.3066B	1.3002A	1.3045	(.7666) +	28	---	38	414 +	1	1.3136B 1.2564A	
SEP17	1.3021	1.3082	1.3010	1.3060	(.7657) +	29	55	83298	197629 +	2320	1.4883B 1.2077A	
OCT17	1.3066	#1.3092B	1.3029A	1.3073	(.7649) +	29	---	23	23 +	13	1.3092B 1.2720A	
DEC17	1.3056	1.3116B	1.3050A	1.3097	(.7635) +	29	---	29	1696 +	3	1.4810B 1.2143A	
MAR18	---	1.3146B	1.3093A	1.3137	(.7612) +	30	---	---	284	UNCH	1.3570B 1.2189A	
JUN18	---	1.3180B	---	1.3175	(.7590) +	30	---	---	199	UNCH	1.4560B 1.2256A	
SEP18	---	1.3223B	---	1.3215	(.7567) +	31	---	---	7	UNCH	1.3271B 1.2385A	
DEC18	---	1.3252B	---	1.3256	(.7544) +	31	---	---	10	UNCH	1.3299B 1.2838	
TOTAL							55	83388	200262 +	2337		
CANADA DLR FUT												
AUG17	0.7981	#0.8012B	0.7970	0.8003	(1.2495) +	21	---	120	522 +	9	.8012B .7266A	
SEP17	0.7981	#0.8017	0.7973	0.8007	(1.2489) +	21	4140	60596	167832 +	742	.8017 .7240	
OCT17	0.7992	#0.8019B	0.7976	0.8010	(1.2484) +	21	---	41	107 +	27	.8019B .7886A	
DEC17	0.7990	#0.8023B	0.7980	0.8014	(1.2478) +	21	---	255	5042 +	73	.8023B .7250	
MAR18	0.8010	#0.8026B	0.7990A	0.8019	(1.2470) +	21	---	4	505 +	1	.8026B .7301	
JUN18	---	#0.8027B	0.7998A	0.8023	(1.2464) +	21	---	---	101	UNCH	.8027B .7319A	
SEP18	---	#0.8031B	0.8005A	0.8026	(1.2460) +	19	---	---	36	UNCH	.9340B .7341A	
DEC18	---	#0.8027B	---	0.8030	(1.2453) +	19	---	---	2	UNCH	.8027B .7510	
TOTAL							4140	61016	174147 +	852		
EMINI EURFX FUT												
SEP17	1.17010	1.17170B	1.16600	1.16770	(.8564) -	36	---	2442	15126 -	16	1.17170 1.06560A	
DEC17	1.17620	1.17740B	1.17180A	1.17350	(.8522) -	36	---	64	381 -	33	1.17740B 1.12330A	
TOTAL							0	2506	15507 -	49		
EURO FX FUT												
AUG17	1.16800	#1.16965B	1.16390A	1.16555	(.8580) -	36	---	517	1632 -	98	1.16965B 1.07495A	
SEP17	1.17010	1.17180	1.16600	1.16770	(.8564) -	36	574	164810	440435 +	1868	1.17875B 1.04840A	
OCT17	1.16995	#1.17365	1.16790A	1.16955	(.8550) -	36	---	385	546 -	72	1.17365 1.12050A	
DEC17	1.17550	1.17745B	1.17175A	1.17350	(.8522) -	36	---	387	4974 +	29	1.17760 1.05460A	
MAR18	---	---	1.17835A	1.17975	(.8476) -	36	---	---	1088	UNCH	1.18345 1.06155A	
JUN18	1.18585	1.18585	1.18480	1.18595	(.8432) -	35	---	41	445 +	33	1.18920B 1.06885A	
SEP18	1.19140	1.19185B	1.19135A	1.19230	(.8387) -	36	---	46	481 +	30	1.19550B 1.09010A	
DEC18	---	---	1.19875A	1.19900	(.8340) -	35	---	---	28	UNCH	1.20120B 1.09020	
TOTAL							574	166186	449629 +	1790		
EMINI J YEN FUT												
SEP17	0.0090190	.0090610B	.0090050A	.0090220	(110.8402) -	5	28	1393	874 +	10	.009308B .008760	
DEC17	0.0090890	#.0091000B	.0090460A	.0090620	(110.3509) -	5	---	5	33 +	1	.009100B .008800	
TOTAL							28	1398	907 +	11		
JAPAN YEN FUT												
AUG17	0.0090075	.0090465B	.0089915	.0090080	(111.0124) -	6	---	310	472 -	1	.009272B .008748A	
SEP17	0.0090200	.0090615	.0090045	.0090220	(110.8402) -	5	22	118052	235605 -	6429	.010208B .008547A	
OCT17	0.0090350	.0090740B	.0090190A	.0090355	(110.6746) -	5	---	104	136 +	56	.009180B .008776A	
NOV17	---	#.0090650B	.0090360A	.0090475	(110.5278) -	5	---	---	60	UNCH	.009065B .008973A	
DEC17	0.0090615	.0091000B	.0090450A	.0090620	(110.3509) -	5	---	---	111	821 -	3	.010167B .008595A
MAR18	---	.0091385B	.0090975A	.0091080	(109.7936) -	5	---	---	290	UNCH	.010203B .008655A	
JUN18	0.0091825	.0091825	.0091475A	.0091535	(109.2478) -	4	---	---	10	33 -	1	.009427B .008720A
SEP18	---	.0092195B	.0091980A	.0092030	(108.6602) -	4	---	---	12	UNCH	.009461B .008947A	
DEC18	---	---	---	.0092550	(108.0497) -	4	---	---	1	UNCH	.009406 .009030A	
TOTAL							22	118587	237430 -	6378		
MEX PESO FUT												
AUG17	---	.05656B	.05614A	.05629	(17.77) -	25	---	---	64	UNCH	.05702B .05234A	
SEP17	0.05619	.05629	.05578	.05598	(17.86) -	25	---	27259	211523 -	669	.05676 .04392A	
DEC17	---	.05547B	.05503A	.05518	(18.12) -	25	---	---	75	UNCH	.05594B .04580	
TOTAL							0	27259	211662 -	669		
SWISS FRNC FUT												
SEP17	1.0619	1.0625	1.0591	1.0606	(.9429) -	25	55	26465	44197 +	294	1.0806B .9849A	
DEC17	1.0683	1.0686B	1.0657A	1.0670	(.9372) -	26	---	13	351 +	7	1.0779B .9921A	
MAR18	---	---	1.0728A	1.0739	(.9312) -	23	---	---	18	UNCH	1.0758B .9995A	
JUN18	---	---	1.0813A	1.0807	(.9253) -	25	---	---	20	UNCH	1.0823B 1.0083A	
TOTAL							55	26478	44586 +	301		

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
CANADIAN DOLLAR FUTURE									
SEP17	---	4055	41841	---	---	85	592	---	---
DEC17	---	---	---	---	---	---	84	---	---
MAR18	---	---	---	---	---	---	150	---	---
TOTALS:		4055	41841			85	826		0
EURO FX FUTURES									
SEP17	---	94	846	---	---	480	10052	---	6052
TOTALS:		94	846			480	10052		6052
BRITISH POUND FUTURE									
SEP17	---	55	336	---	---	---	2202	---	---
TOTALS:		55	336				2482		0
SWISS FRANC FUTURES									
SEP17	---	55	365	---	---	---	110	---	---
TOTALS:		55	365				110		0
E-MINI JAPANESE YEN FUTURE									
SEP17	---	28	48	---	---	---	---	---	10
TOTALS:		28	48						10
JAPANESE YEN FUTURE									
SEP17	---	22	9511	---	---	---	2873	---	7
TOTALS:		22	9511				2873		7
E-MINI EURO FX FUTURES									
SEP17	---	---	28	---	---	---	---	---	54
TOTALS:			28						54
TURKISH LIRA/USD FUTURE									
TOTALS:			60				372		0

COMMODITY ABBREVIATION TABLE

RF = EFX/SF CROSS RATES	Z = POLISH ZLOTY (EC)	KRW = KOREAN WON	USDJP = OTC USDJPY SUB	FCRX = FCXRX
MICBP = E-MICRO GBP/USD	MP = MEXICAN PESO	CN = EC/NOK CROSS RATES	TRY = TURKISH LIRA	JY = JAPANESE YEN

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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NE = NEW ZEALND DOLLAR

UN = NKR/USD CROSS RATE

USDCA = OTC USDCAD SUB

CA = EC/AD CROSS RATES

RA = S.AFRICAN RAND

INRUP = INDIAN RUPEE

CC = EC/CD CROSS RATES

RMB = RMB USD

USDCH = OTC USDCHF SUB

KE = EC/SEK CROSS RATES

EURUS = OTC EURUSD SUB

CY = CD/JY CROSS RATES

MICEU = E-MICRO EUR/USD

E7 = E-MINI EURO FX

RU = RUSSIAN RUBLE

SFEU = SWISS FRANC (EU)

RP = EFX/BP CROSS RATES

AJ = AD/JY CROSS RATES

CHL = CHILEAN PESO

MICAD = E-MICRO AUD/USD

BF = BP/SF CROSS RATES

ECEU = EURO FX (EU)

GBPUS = OTC GBPUSD SUB

BP = BRITISH POUND

BR = BRAZIL REAL

PZ = POLISH ZLOTY (US)

MCCDD = MICRO CAD/USD

RY = EFX/JY CROSS RATES

JYEU = JAPANESE YEN (EU)

SF = SWISS FRANC

MICHF = MICRO CHF/USD

AN = AD/NE CROSS RATES

BPEU = BRITISH POUND (EU)

AUDUS = OTC AUDUSD SUB

AD = AUSTRALIAN DOLLAR

J7 = E-MINI JAPANESE YEN

MIJPY = MICRO JYP/USD

EC = EURO FX

CD = CANADIAN DOLLAR

SE = SKR/USD CROSS RATES

BY = BP/JY CROSS RATES