

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

CME Group, Inc.

20 South Wacker Drive, Chicago, Illinois 60606-7499.

Customer Service: (312) 930-1000

PRELIMINARY

PG08 BULLETIN # 11@

CURRENCY FUTURES CONTINUED

Wed, Jan 17, 2018 PG08

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. RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
AUST DLR FUT										
JAN18	----	----	----	.7879 (1.2692)	UNCH	----	----	-	291	.8089B .7502
FEB18	.7966	#.8021	.7943	.8007 (1.2489)	+ 490	----	235	546 -	16	.8021 .7501A
MAR18	.7956	.8022	.7939	.8007 (1.2489)	+ 490	12	139590	127142 +	5161	.8100B .7263A
APR18	.7956	#.8019B	.7944A	.8008 (1.2488)	+ 500	----	33	232 -	10	.8019B .7498A
MAY18	.7988	#.8019B	*.7944A	.8007 (1.2489)	+ 490	----	5	UNCH		.8019B .7944A
JUN18	.7983	.8019	.7943A	.8007 (1.2489)	+ 490	----	33	805 +	21	.8078B .7198
SEP18	----	----	----	.8010 (1.2484)	+ 500	----	----	65	UNCH	.8420B .7437A
DEC18	----	.7985B	----	.8012 (1.2481)	+ 490	----	----	286	UNCH	.8009B .7526A
JUN19	----	----	----	.8013 (1.2480)	+ 480	----	----	2	UNCH	.7562B .7550
TOTAL AUST DLR FUT						12	139896	129078 +	4865	
BRAZIL RL FUT										
FEB18	.3093	.3107	.30825A	.3103 (3.2227)	+ 115	----	2561	21627 -	1191	.31355 .2956
MAR18	.30835	.3098B	.3076A	.3095 (3.2310)	+ 115	----	979	9229 +	472	.3125 .2967
APR18	----	----	----	.3085 (3.2415)	+ 105	----	----	50	UNCH	.30405B .3019A
JUL18	----	----	----	.30525 (3.2760)	+ 100	----	----	50	UNCH	.3040 .29925
OCT18	----	----	----	.30205 (3.3107)	+ 100	----	----	150	UNCH	----
JAN19	----	----	----	.2988 (3.3467)	+ 100	----	----	50	UNCH	----
TOTAL BRAZIL RL FUT						0	3540	31156 -	719	
NEW ZEALND FUT										
MAR18	.7260	.7327	.7230	.7298 (1.3702)	+ 270	----	41576	49846 +	3313	.7488 .6769A
JUN18	.7265	#.7321B	.7227A	.7294 (1.3710)	+ 270	----	96	327 +	81	.7321B .6944A
SEP18	----	----	----	.7292 (1.3714)	+ 270	----	----	1	UNCH	.6800 .6800
TOTAL NEW ZEALND FUT						0	41672	50174 +	3394	
RUS RUBLE FUT										
JAN18	----	----	----	.017712 (56.4589)	UNCH	----	----	-	1	.01672B .01611
FEB18	----	----	.01760A	.017575 (56.8990)	- 60	----	----	1	UNCH	.01688 .01688
MAR18	.01759	.01759	.01744	.01751 (57.1102)	- 65	----	546	62312 +	31	.01764 .01588A
JUN18	----	----	.017245A	.017315 (57.7534)	- 60	----	----	227	UNCH	.01735B .01615A
TOTAL RUS RUBLE FUT						0	546	62540 +	30	
S AFR RAND FUT										
MAR18	.08085	.08110	.08030A	.08075 (12.3839)	- 50	----	1274	10587 -	28	.08125 .06735A
JUN18	----	----	.079325A	.07970 (12.5471)	- 75	----	----	2502	UNCH	.0801B .07638A
TOTAL S AFR RAND FUT						0	1274	13089 -	28	
NOK CROSS RT										
MAR18	0.12698	.12819B	.12684A	.12772 (7.8296)	+ 480	20	74	1669 -	16	.12859B .11916
TOTAL NOK CROSS RT						20	74	1669 -	16	
SEK CROSS RT										
MAR18	0.12460	.12560	.12436A	.12510 (7.9936)	+ 260	----	44	1804 +	4	.12626B .11821
TOTAL SEK CROSS RT						0	44	1804 +	4	
AD/CD CROSS RT										
MAR18	0.9920	#.995B	.9881A	.9927 (1.0074)	NEW	0	5	1 +	1	.995B .9706A
TOTAL AD/CD CROSS RT						0	5	1 +	1	
AD/JY CROSS RT										
MAR18	88.0100	88.690B	87.720A	88.680 (.0113)	+ 119	0	162	1685 -	15	88.760B 83.850A
TOTAL AD/JY CROSS RT						0	162	1685 -	15	
AD/NE CROSS RT										
MAR18	----	1.1005B	----	1.0971 (.9115)	+ 26	0	0	9	UNCH	1.1088B 1.0852A
TOTAL AD/NE CROSS RT						0	0	9	UNCH	
BP/JY CROSS RT										
MAR18	152.450	#154.100B	152.230A	154.030 (.0065)	+ 2080	----	345	722 +	84	154.1000B 146.7200
TOTAL BP/JY CROSS RT						0	345	722 +	84	
BP/SF CROSS RT										
MAR18	1.3265	1.3323B	1.3239A	1.3311 (.7513)	+ 1100	----	11	66	UNCH	1.3409B 1.2701A
TOTAL BP/SF CROSS RT						0	11	66	UNCH	
EC/AD CROSS RT										
MAR18	1.5401	1.5421B	1.5328A	1.5341 (.6518)	- 1360	----	14	1476 -	10	1.5882B 1.5001A
TOTAL EC/AD CROSS RT						0	14	1476 -	10	
EC/BP CROSS RT										
MAR18	.8908	.89225B	.88245	.88325 (1.1322)	- 790	----	2876	38795 -	271	.9059B .87175A
APR18	----	----	.88425A	.8840 (1.1312)	- 785	----	----	18	UNCH	.89415B .88405A
TOTAL EC/BP CROSS RT						0	2876	38813 -	271	
EC/CD CROSS RT										
MAR18	1.5282	1.5345B	1.5197A	1.5229 (.6566)	- 670	----	191	1743 +	48	1.5450B 1.4635A
JUN18	----	1.5398B	1.5295A	1.5310 (.6532)	- 680	----	----	2	UNCH	1.5438B 1.4961A
TOTAL EC/CD CROSS RT						0	191	1745 +	48	
EC/JY CROSS RT										
MAR18	135.40	136.04	135.23	136.04 (.0074)	+ 63	----	2487	28622 +	95	136.7300 131.3600
JUN18	----	135.95B	135.45A	136.13 (.0073)	+ 62	----	----	24	UNCH	136.6100 132.6200
TOTAL EC/JY CROSS RT						0	2487	28646 +	95	
EC/NOK CROSS RT										
MAR18	9.6090	9.6810B	9.5990A	9.6175 (.104)	- 6200	----	12	89 +	12	10.0225B 9.3520A
TOTAL EC/NOK CROSS RT						0	12	89 +	12	
EC/SEK CROSS RT										
MAR18	9.8575	9.8670B	9.8085A	9.8190 (.1018)	- 4700	----	42	779 +	18	10.0285B 9.5340A
TOTAL EC/SEK CROSS RT						0	42	779 +	18	
EC/SF CROSS RT										
MAR18	1.1757	1.1794B	1.1746A	1.1757 (.8506)	- 7	----	786	16787 -	122	1.1825 1.1380A
JUN18	----	1.1757B	1.1745A	1.1744 (.8515)	- 6	----	----	1	UNCH	1.1800B 1.1674A
TOTAL EC/SF CROSS RT						0	786	16788 -	122	
SF/JY CROSS RT										
MAR18	----	----	----	115.7150 (.0086)	+ 6050	----	----	0	UNCH	115.5050 113.6850
TOTAL SF/JY CROSS RT						0	0	0	UNCH	

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	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
CHP FUT											
FEB18	.0016524	.0016563B	.0016493A	.0016476 (6.94343)	- .0000022	----	6	1108	UNCH	.00167B	.00152A
TOTAL CHP FUT						0	6	1108			
CNH FUT											
JAN18	----	----	----	6.4315 (.15548)	UNCH	----	----	54	UNCH	6.7312B	6.4229A
FEB18	6.4254	6.4544B	*6.4254	6.4362 (.15537)	- .0104	----	1	89	UNCH	7.0800B	6.4254
MAR18	6.4455	6.4643B	*6.4365	6.4483 (.15508)	- .0103	----	12	531 +	1	7.2999B	6.4365
APR18	----	----	6.4562A	6.4583 (.15484)	- .0106	----	----	40	UNCH	6.6629B	6.4548A
JUN18	6.4759	6.4959B	*6.4686A	6.4785 (.15436)	- .0109	----	3	225	UNCH	7.1959B	6.4686A
SEP18	----	----	----	6.5096 (.15362)	- .0110	----	----	73	UNCH	6.8368B	6.5230A
DEC18	----	----	----	6.5380 (.15295)	- .0126	----	----	10	UNCH	7.1742B	6.5643A
TOTAL CNH FUT						0	16	1022 +	1		
INR/USD FUT											
JAN18	155.960	156.670	155.810	156.460 (.00639)	+ .510	----	8314	991 +	102	157.8500	153.3200A
FEB18	155.490	156.220B	155.440A	155.750 (.00642)	+ .260	----	19	225 +	9	157.3900B	155.2500A
TOTAL INR/USD FUT						0	8333	1216 +	111		
MICRO INR/USD F											
JAN18	155.910	156.660B	155.820A	156.460 (.00639)	+ .510	----	600	452 +	341	157.8200B	153.4200A
FEB18	155.720	156.220B	155.380A	155.750 (.00642)	+ .260	----	18	289 +	16	157.3900B	155.2500A
TOTAL MICRO INR/USD F						0	618	741 +	357		

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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
NKR/USD CROSS RATE FUTURES									
MAR18	---	20	90	---	---	---	888	---	---
TOTALS:		20	90				888		0
AUSTRALIAN DLR FUTURES									
MAR18	---	12	17825	---	---	---	185	---	4
JUN18	---	---	---	---	---	---	245	---	---
TOTALS:		12	17825				708		4
BRAZILIAN REAL FUTURE									
FEB18	---	---	---	---	---	---	109	---	---
MAR18	---	---	---	---	---	---	10075	---	---
TOTALS:							10184		0
CHILEAN PESO/US DOLLAR FUTURES									
TOTALS:							75		0
EC/BP CROSS RATE FUTURES									
MAR18	---	---	61	---	---	---	633	---	---
TOTALS:			61				633		0
EC/JY CROSS RATE FUTURES									
MAR18	---	---	95	---	---	---	1686	---	---
TOTALS:			95				1686		0
EC/SF X/RATE FUTURES									
MAR18	---	---	---	---	---	---	57	---	---
TOTALS:							57		0
NEW ZEALAND DOLLAR FUTURES									
MAR18	---	---	32	---	---	---	---	---	3
TOTALS:			32						3
RUSSIAN RUBLE FUTURES									
MAR18	---	---	14	---	---	---	1649	---	---
TOTALS:			14				1649		0
S. AFRICAN RAND FUTURES									
MAR18	---	---	52	---	---	---	---	---	---
TOTALS:			52						0
SF/JY CROSS RATE FUTURES									
TOTALS:			192						0
SKR/USD CROSS RATE FUTURES									
MAR18	---	---	202	---	---	---	1030	---	---
TOTALS:			202				1030		0