

2017 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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## FINAL

PG08 BULLETIN #222@

CURRENCY FUTURES CONTINUED

Thu, Nov 16, 2017 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=MINIMAL 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									
DEC17	.7583	.7607	.7566	.7585 ( 1.3184) +	40	1500	77313	123730 -	2964
JAN18	.7591	.7598B	.7578A	.7583 ( 1.3187) +	40	----	111	620 -	18
FEB18	----	.7596B	.7576A	.7582 ( 1.3189) +	40	----	93	593 +	33
MAR18	.7583	.7598	.7570	.7581 ( 1.3191) +	40	----	160	1177 +	80
APR18	----	.7593B	----	.7580 ( 1.3193) +	40	----	----	10	UNCH
JUN18	.7580	.7587	.7579	.7579 ( 1.3194) +	50	----	5	253 +	1
SEP18	----	.7579B	----	.7577 ( 1.3198) +	50	----	----	60	UNCH
TOTAL AUST DLR FUT						1500	77682	126443 -	2868
BRAZIL RL FUT									
DEC17	.30175	.3053	.3015	.30435 ( 3.2857) +	355	----	4387	23420 -	132
JAN18	.3039	.3041B	.30345	.30345 ( 3.2954) +	335	----	127	476 +	50
MAR18	----	.2986B	----	.30155 ( 3.3162) NEW	NEW	----	25	25 +	25
APR18	----	----	----	.30055 ( 3.3272) +	320	----	----	50	UNCH
JUL18	----	----	----	.2973 ( 3.3636) +	320	----	----	55	UNCH
OCT18	----	----	----	.2941 ( 3.4002) +	320	----	----	150	UNCH
JAN19	----	----	----	.2901 ( 3.4471) +	320	----	----	50	UNCH
TOTAL BRAZIL RL FUT						0	4539	24226 -	57
NEW ZEALND FUT									
DEC17	.6868	.6872	.6831	.6846 ( 1.4607) -	230	----	22836	54921 +	1093
MAR18	.6859	.6863B	.6825A	.6838 ( 1.4624) -	230	----	75	438 +	34
TOTAL NEW ZEALND FUT						0	22911	55359 +	1127
RUS RUBLE FUT									
DEC17	.016555	.01670	.016555	.016685 ( 59.9341) +	160	14	3239	42993 -	2352
JAN18	----	----	----	.016605 ( 60.2228) +	160	----	----	1	UNCH
MAR18	----	.016455B	----	.01646 ( 60.7533) +	160	----	72	329 +	72
TOTAL RUS RUBLE FUT						14	3311	43323 -	2280
S AFR RAND FUT									
DEC17	.06920	.070275	.069075A	.07020 ( 14.2450) +	1200	4	1896	18618 -	95
MAR18	.068625	.06910B	.06850A	.069175 ( 14.4561) +	1175	----	265	1796 -	235
JUN18	----	----	----	.06820 ( 14.6628) +	1175	----	----	1500	UNCH
TOTAL S AFR RAND FUT						4	2161	21914 -	330
NOK CROSS RT									
DEC17	0.12179	.12217B	.12130A	.12179 ( 8.2109) +	280	----	354	666 -	120
TOTAL NOK CROSS RT						0	354	666 -	120
SEK CROSS RT									
DEC17	0.11877	.11936B	.11861A	.11913 ( 8.3942) +	250	----	42	1818 -	8
TOTAL SEK CROSS RT						0	42	1818 -	8
AD/CD CROSS RT									
DEC17	----	.9693B	.9661A	.9669 ( 1.0342) -	7	0	0	2	UNCH
TOTAL AD/CD CROSS RT						0	0	2	UNCH
AD/JY CROSS RT									
DEC17	85.8000	85.880B	85.390A	85.600 ( .0117) +	13	0	121	1199 -	5
TOTAL AD/JY CROSS RT						0	121	1199 -	5
AD/NE CROSS RT									
DEC17	----	1.110B	----	1.1079 ( .9026) +	42	0	0	16	UNCH
TOTAL AD/NE CROSS RT						0	0	16	UNCH
BP/JY CROSS RT									
DEC17	148.770	149.380B	148.500A	148.900 ( .0067) +	350	----	231	380 +	18
MAR18	148.800	148.870B	148.460A	148.580 ( .0067) +	360	----	2	4 +	1
TOTAL BP/JY CROSS RT						0	233	384 +	19
BP/SF CROSS RT									
DEC17	1.3067	1.3099B	1.3000A	1.3087 ( .7641) +	850	----	9	46	UNCH
TOTAL BP/SF CROSS RT						0	9	46	UNCH
EC/AD CROSS RT									
DEC17	1.5524	1.5574B	1.5517A	1.5536 ( .6437) -	460	32	87	1526 +	35
MAR18	----	----	1.5627A	1.5636 ( .6395) -	460	----	----	18	UNCH
TOTAL EC/AD CROSS RT						32	87	1544 +	35
EC/BP CROSS RT									
DEC17	.8959	.8974	.89195A	.89315 ( 1.1196) -	340	88	3298	36159 +	419
JAN18	----	----	.8933A	.89395 ( 1.1186) -	340	----	----	88	UNCH
MAR18	.8950	.8950	.8950	.8955 ( 1.1167) -	345	----	1	86	UNCH
TOTAL EC/BP CROSS RT						88	3299	36333 +	419
EC/CD CROSS RT									
DEC17	1.5078	1.5084B	1.5002A	1.5022 ( .6657) -	560	----	91	1656 -	54
TOTAL EC/CD CROSS RT						0	91	1656 -	54
EC/JY CROSS RT									
DEC17	132.92	133.51	132.80	132.99 ( .0075) -	20	76	2446	24315 -	294
MAR18	133.22	133.32B	132.98A	133.06 ( .0075) -	18	----	2	19	UNCH
JUN18	----	----	----	133.12 ( .0075) -	18	----	----	18	UNCH
TOTAL EC/JY CROSS RT						76	2448	24352 -	294
EC/NOK CROSS RT									
DEC17	9.6980	9.7245B	9.6535A	9.6755 ( .1034) -	4650	----	21	49 -	3
TOTAL EC/NOK CROSS RT						0	21	49 -	3
EC/SEK CROSS RT									
DEC17	9.9400	9.9420B	9.8765A	9.8915 ( .1011) -	4550	----	34	626 -	1
TOTAL EC/SEK CROSS RT						0	34	626 -	1
EC/SF CROSS RT									
DEC17	1.1646	1.170	1.1641	1.1688 ( .8556) +	31	----	782	13722 +	222
MAR18	1.1672	1.1676	1.1671A	1.1672 ( .8568) +	30	----	6	79 +	6
TOTAL EC/SF CROSS RT						0	788	13801 +	228
CHP FUT									
DEC17	.001587	.0015894B	.0015848A	.0015874 ( 9.96094) +	.0000073	----	12	1662 -	12
TOTAL CHP FUT						0	12	1662 -	12
CNH FUT									
DEC17	6.6460	6.6510B	6.6409A	6.6404 ( .15059) -	.0048	----	10	633 -	10
JAN18	6.6624	6.6643B	6.6542A	6.6515 ( .15034) -	.0053	----	75	70 +	45
FEB18	----	6.6801B	----	6.6678 ( .14997) -	.0056	----	----	10	UNCH
MAR18	6.6897	6.6934B	6.6825A	6.6817 ( .14966) -	.0059	----	40	189 -	15
JUN18	----	6.7304B	----	6.7181 ( .14885) -	.0065	----	----	21	UNCH
SEP18	----	6.7678B	----	6.7558 ( .14802) -	.0062	----	----	65	UNCH
TOTAL CNH FUT						0	125	988 +	20
INR/USD FUT									
NOV17	152.820	153.310	152.660A	153.170 ( .00653) +	.380	----	2694	1212 +	24
DEC17	152.610	152.780	152.140A	152.620 ( .00655) +	.370	----	43	212 -	37
TOTAL INR/USD FUT						0	2737	1424 -	13
MICRO INR/USD F									
NOV17	152.750	153.300B	152.680A	153.170 ( .00653) +	.380	----	116	122 -	104
DEC17	152.730	152.780B	152.150A	152.620 ( .00655) +	.370	----	50	276 -	50
TOTAL MICRO INR/USD F						0	166	398 -	154

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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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
AUSTRALIAN DLR FUTURES									
DEC17	---	1500	9517	---	---	---	1012	---	3
TOTALS:		1500	9517				1012		3
EC/BP CROSS RATE FUTURES									
DEC17	---	88	849	---	---	---	1074	---	---
TOTALS:		88	849				1074		0
EC/AD CROSS RATE FUTURES									
DEC17	---	32	32	---	---	---	---	---	---
TOTALS:		32	32				---		0
RUSSIAN RUBLE FUTURES									
DEC17	---	14	180	---	---	---	1003	---	---
TOTALS:		14	180				1003		0
S. AFRICAN RAND FUTURES									
DEC17	---	4	34	---	---	---	500	---	---
MAR18	---	---	---	---	---	---	500	---	---
TOTALS:		4	34				1000		0
BP/JY CROSS RATE FUTURES									
DEC17	---	---	512	---	---	---	---	---	---
TOTALS:			512				---		0
BRAZILIAN REAL FUTURE									
DEC17	---	---	---	---	---	---	646	---	---
TOTALS:							646		0
EC/JY CROSS RATE FUTURES									
DEC17	---	---	98	---	---	76	126	---	---
TOTALS:			98			76	126		0
EC/SF X/RATE FUTURES									
DEC17	---	---	---	---	---	---	103	---	---
TOTALS:							103		0
NEW ZEALAND DOLLAR FUTURES									
DEC17	---	---	2882	---	---	---	4427	---	---
TOTALS:			2882				4427		0
SKR/USD CROSS RATE FUTURES									
DEC17	---	---	27	---	---	---	---	---	---
TOTALS:			27				---		0