

FINAL

PG08 BULLETIN #116@

CURRENCY FUTURES CONTINUED

Mon, Jun 18, 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									
JUN18	.7441	.7454B	.7426	.7431 (1.3457) - 180	----	1464	74322 -	109	.8130 .7198
JUL18	.7410	.7452	*.7410	.7415 (1.3486) - 340	----	103	482 +	14	.7916B .7410
AUG18	.7435	.7449B	*.7422A	.7417 (1.3483) - 330	----	36	249 +	2	.7808B .7422A
SEP18	.7441	.7457	*.7416	.7418 (1.3481) - 340	53	81697	132417 +	4464	.8420B .7416
DEC18	.7454	.7454	*.7427A	.7425 (1.3468) - 340	----	17	498 +	14	.8097B .7427A
MAR19	----	----	----	.7436 (1.3448) - 330	----	----	40	UNCH	.8093B .7469A
JUN19	----	----	----	.7446 (1.3430) - 350	----	----	3	UNCH	.8092 .7513
SEP19	----	----	----	.7458 (1.3408) - 350	----	----	1	UNCH	.8055B .7526
TOTAL AUST DLR FUT					53	83317	208012 +	4385	
BRAZIL RL FUT									
JUN18	.26685	.2677	.2652	.26595 (3.7601) - 215	----	2424	35781 +	7	.3040 .25145
AUG18	----	----	.2646A	.26515 (3.7715) - 200	----	7	289 +	7	.27075B .2510A
SEP18	.26415	.2654B	.26355A	.2641 (3.7864) - 220	----	18	4391	UNCH	.2759B .2500
OCT18	----	----	----	.26385 (3.7900) - 170	----	----	3	UNCH	----
DEC18	----	----	----	.2623 (3.8124) - 170	----	----	3	UNCH	.4834B .2541
JAN19	----	----	----	.2615 (3.8241) - 175	----	----	50	UNCH	----
TOTAL BRAZIL RL FUT					0	2449	40517 +	14	.29575A
NEW ZEALND FUT									
JUN18	.6937	.6955B	.6922A	.6946 (1.4397) + 50	----	389	37105 -	49	.7431B .6850
SEP18	.6940	.6955	.6921	.6931 (1.4428) - 100	----	19049	42933 -	55	.7392B .6800
DEC18	----	.6949B	.6935A	.6935 (1.4420) - 100	----	----	15	UNCH	.7400 .6890
TOTAL NEW ZEALND FUT					0	19438	80053 -	104	
RUS RUBLE FUT									
JUN18	----	----	----	.015934 (62.7589) UNCH	----	----	----	13737	.01781 .01522
SEP18	.01564	.015665B	.01552A	.015615 (64.0410) - 80	----	934	18229 -	288	.01752B .01514A
TOTAL RUS RUBLE FUT					0	934	18229 -	14025	
S AFR RAND FUT									
JUN18	.074225	.074625B	*.07345A	.07375 (13.5593) - 850	----	177	8446 -	50	.08553B .07345A
SEP18	.073575	.07375	*.071925	.072275 (13.8360) - 1475	----	2029	6720 +	323	.08413B .07193
TOTAL S AFR RAND FUT					0	2206	15166 +	273	
NOK CROSS RT									
JUN18	----	.12303B	.12234A	.12277 (8.1453) - 30	----	10	622 -	10	.13103B .12010A
SEP18	0.12297	.12356B	.12268A	.12335 (8.1070) + 130	----	114	1132 -	14	.13033B .12055A
TOTAL NOK CROSS RT					0	124	1754 -	24	
SEK CROSS RT									
JUN18	----	----	.11283A	.11319 (8.8347) - 580	----	11	489 -	1	.12677B .11144A
SEP18	0.11421	.11444B	.11353A	.11411 (8.7635) - 450	----	106	1671 +	17	.12322B .11226A
TOTAL SEK CROSS RT					0	117	2160 +	16	
AD/CD CROSS RT									
JUN18	----	----	----	.981 (1.0194) - 8	----	----	3	UNCH	1.0219B .9554A
SEP18	----	----	.978A	.9788 (1.0217) - 18	----	----	1	UNCH	.9813 .9594A
TOTAL AD/CD CROSS RT					0	0	4		
AD/JY CROSS RT									
JUN18	----	----	82.050A	82.040 (.0122) - 35	----	----	227	UNCH	87.760B 80.080A
SEP18	81.6600	81.900B	81.410A	81.460 (.0123) - 44	----	262	797 +	199	83.990B 80.040A
TOTAL AD/JY CROSS RT					0	262	1024 +	199	
AD/NE CROSS RT									
JUN18	----	----	1.0722A	1.0698 (.9348) - 34	----	----	65	UNCH	1.0962B 1.0494A
SEP18	----	----	*1.0692A	1.0703 (.9343) - 33	----	----	12	UNCH	1.0944B 1.0692A
TOTAL AD/NE CROSS RT					0	0	77		
BP/JY CROSS RT									
JUN18	----	146.940B	146.340A	146.130 (.0068) - 780	----	----	412	UNCH	155.7900B 143.1600
SEP18	146.060	146.600B	145.800A	146.010 (.0068) - 570	----	1	329 +	1	152.9700B 143.0600
TOTAL BP/JY CROSS RT					0	1	741 +	1	
BP/SF CROSS RT									
JUN18	1.3198	1.3198	1.3163A	1.31636 (.7597) - 824	----	1	92 -	1	1.3822B 1.2858A
SEP18	1.3147	1.3147	1.3113A	1.3125 (.7619) - 720	----	1	7 +	1	1.3291B 1.3067A
TOTAL BP/SF CROSS RT					0	2	99		
EC/AD CROSS RT									
JUN18	----	1.5615B	1.5548A	1.5610 (.6406) + 270	----	----	417	UNCH	1.6278B 1.5290A
SEP18	1.5655	1.5768B	1.5648A	1.5766 (.6343) + 840	----	13	1317 +	5	1.6358B 1.5394A
TOTAL EC/AD CROSS RT					0	13	1734 +	5	
EC/BP CROSS RT									
JUN18	.87365	.87785B	.8730A	.8764 (1.141) + 254	----	93	6262 -	159	.8997B .86375
JUL18	.8764	.8775B	.8764	.87795 (1.139) + 340	----	1	2 +	1	.88455B .8658A
AUG18	.87705	.87825B	.87705	.8786 (1.1382) + 335	----	23	33 +	23	.88545B .8667A
SEP18	.8756	.88025B	.8753A	.87965 (1.1368) + 345	----	2091	33389 -	244	.88675B .8672A
TOTAL EC/BP CROSS RT					0	2208	39686 -	379	
EC/CD CROSS RT									
JUN18	----	1.5301B	1.5269A	1.5314 (.653) + 150	----	----	434	UNCH	1.6234B 1.4932A
SEP18	1.5345	1.5441B	1.5328	1.5432 (.648) + 550	----	35	1561 +	1	1.6278B 1.5029A
TOTAL EC/CD CROSS RT					0	35	1995 +	1	
EC/JY CROSS RT									
JUN18	----	128.41B	127.83A	128.07 (.0078) - 31	----	4	6860 +	1	137.5300 124.6500
SEP18	128.39	128.56B	127.88A	128.43 (.0078) - 1	----	1585	25394 -	225	134.9400 124.7600
TOTAL EC/JY CROSS RT					0	1589	32254 -	224	
EC/NOK CROSS RT									
JUN18	----	9.4610B	9.4400A	9.4485 (.1058) - 400	----	----	144	UNCH	9.8770B 9.4005A
SEP18	9.4900	9.4990B	9.4665A	9.4815 (.1055) - 250	----	16	239 +	2	9.7390B 9.4335A
TOTAL EC/NOK CROSS RT					0	16	383 +	2	
EC/SEK CROSS RT									
JUN18	----	10.2760B	----	10.2485 (.0976) + 4600	----	----	573	UNCH	10.6860B 9.7910A
SEP18	10.2460	10.2760B	10.1995A	10.2495 (.0976) + 4850	----	7	859 +	3	10.6405B 10.0960A
TOTAL EC/SEK CROSS RT					0	7	1432 +	3	
EC/SF CROSS RT									
JUN18	1.1555	1.1568B	1.1538A	1.1537 (.8668) - 38	----	32	2148 -	27	1.1999 1.1366
SEP18	1.1558	1.1561	1.1523	1.1545 (.8662) - 18	----	352	8311 +	2	1.1968B 1.1367A
DEC18	----	----	----	1.1533 (.8671) - 18	----	----	1	UNCH	1.1470B 1.1470
TOTAL EC/SF CROSS RT					0	384	10460 -	25	
CD/JY CROSS RT									
JUN18	----	----	----	83.630 (.0120) - 280	----	----	57	UNCH	89.7000B 80.4800A
TOTAL CD/JY CROSS RT					0	0	57		

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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											
JUL18	.0015697	.0015723B	.0015668A	.0015718 (6.21326)	- .000010	----	68	100 +	68	.00162B	.00153A
AUG18	.0015716	.0015723B	.0015674A	.0015727 (5.84918)	- .0000099	----	1	146 +	1	.00159B	.00157A
TOTAL CHP FUT						0	69	246 +	69		
CNH FUT											
JUN18	----	----	----	6.4135 (.15592)	UNCH	----	----	358	UNCH	7.1959B	6.2598A
JUL18	6.4672	#6.4708B	6.4671A	6.4675 (.15462)	+ .0244	----	6	84 +	4	6.4708B	6.2686A
AUG18	----	#6.4794B	----	6.4766 (.15440)	+ .0253	----	----	8	UNCH	6.4794B	6.2837A
SEP18	6.4593	6.4917	6.4593	6.4875 (.15414)	+ .0266	----	19	457 +	5	6.8368B	6.2877A
DEC18	----	6.4994B	----	6.5107 (.15359)	+ .0281	----	----	50	UNCH	7.1742B	6.3105A
MAR19	----	6.5206B	----	6.5321 (.15309)	+ .0278	----	----	5	UNCH	6.8428B	6.3306A
TOTAL CNH FUT						0	25	962 +	9		
INR/USD FUT											
JUN18	146.600	146.960	146.510	146.720 (.00682)	+ .270	----	5237	1492 +	184	149.7900B	145.1800
JUL18	146.150	146.260B	145.700A	146.060 (.00685)	+ .240	----	67	91	UNCH	148.7500	145.4000
TOTAL INR/USD FUT						0	5304	1583 +	184		
MICRO INR/USD F											
JUN18	146.620	146.950B	146.360A	146.720 (.00682)	+ .270	----	192	142 +	10	149.8000B	145.1700A
JUL18	146.130	146.260B	145.690A	146.060 (.00685)	+ .240	----	2	288 +	2	148.7500	145.4100A
TOTAL MICRO INR/USD F						0	194	430 +	12		

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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										
JUN18	---	---	---	626	---	---	---	746	---	3
SEP18	---	---	53	6643	---	---	---	1942	---	---
TOTALS:			53	7269				2688		3
AD/JY CROSS RATE FUTURES										
SEP18	---	---	---	17	---	---	---	---	---	---
TOTALS:				37						0
BP/JY CROSS RATE FUTURES										
SEP18	---	---	---	10	---	---	---	---	---	---
TOTALS:				30						0
BRAZILIAN REAL FUTURE										
JUL18	---	---	---	---	---	---	---	250	---	---
TOTALS:								374		0
EC/AD CROSS RATE FUTURES										
SEP18	---	---	---	102	---	---	---	326	---	---
TOTALS:				131				652		0
EC/BP CROSS RATE FUTURES										
JUN18	---	---	---	157	---	---	---	6792	---	---
SEP18	---	---	---	45	---	---	---	6750	---	---
TOTALS:				202				13542		0
EC/CD CROSS RATE FUTURES										
SEP18	---	---	---	96	---	---	---	602	---	---
TOTALS:				144				1204		0
EC/JY CROSS RATE FUTURES										
JUN18	---	---	---	31	---	---	---	9759	---	---
SEP18	---	---	---	159	---	---	---	10461	---	---
TOTALS:				190				20220		0
EC/SF X/RATE FUTURES										
JUN18	---	---	---	32	---	---	---	1349	---	---
SEP18	---	---	---	47	---	---	---	1349	---	---
TOTALS:				79				2698		0
NEW ZEALAND DOLLAR FUTURES										
JUN18	---	---	---	1006	---	---	---	1894	---	---
SEP18	---	---	---	3127	---	---	---	1894	---	---
TOTALS:				4133				3788		0
NKR/USD CROSS RATE FUTURES										
JUN18	---	---	---	46	---	---	---	375	---	---
SEP18	---	---	---	46	---	---	---	375	---	---
TOTALS:				92				750		0
RUSSIAN RUBLE FUTURES										
JUN18	---	---	---	65	---	---	---	5600	---	---
SEP18	---	---	---	64	---	---	---	5600	---	---
TOTALS:				129				11200		0
S. AFRICAN RAND FUTURES										
JUN18	---	---	---	198	---	---	---	627	---	---
SEP18	---	---	---	156	---	---	---	936	---	---
TOTALS:				354				1563		0
SKR/USD CROSS RATE FUTURES										
JUN18	---	---	---	48	---	---	---	544	---	---
SEP18	---	---	---	42	---	---	---	464	---	---
TOTALS:				90				1008		0