

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

PG08 BULLETIN #140@

CURRENCY FUTURES CONTINUED

Mon, Jul 24, 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=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										
AUG17	.7902	.7964B	.7902	.7924 (1.2620) + 70	----	107	587 -	1	.7987B	.7322A
SEP17	.7909	.7962	.7898	.7920 (1.2626) + 70	96	78754	127022 + 1263		.7985	.7118A
OCT17	.7920	.7957B	.7896A	.7917 (1.2631) + 70	----	20	58 +	8	.7980B	.7482
DEC17	.7902	.7951B	.7891A	.7911 (1.2641) + 80	----	360	1871 +	147	.7970B	.7129A
MAR18	----	.7932B	.7893A	.7902 (1.2655) + 70	----	----	213	UNCH	.7951B	.7263A
JUN18	----	.7915B	----	.7893 (1.2669) + 70	----	----	18	UNCH	.7941B	.7198
TOTAL AUST DLR FUT					96	79241	129769 +	1417		
BRAZIL RL FUT										
AUG17	.31765	.3186	.31685	.31775 (3.1471) - 40	----	1338	18672 +	463	.3238B	.2941A
SEP17	.31615	.31655B	.3149	.3157 (3.1676) - 45	----	177	3951 +	157	.32135B	.2891A
DEC17	----	----	----	.31115 (3.2139) - 50	----	----	2	UNCH	.4582B	.3077
TOTAL BRAZIL RL FUT					0	1515	22625 +	620		
NEW ZEALND FUT										
SEP17	.7443	.7449	.7415	.7425 (1.3468) - 240	----	17394	54278 -	400	.7452	.6800A
DEC17	.7432	.7436	.7403A	.7412 (1.3492) - 250	----	42	167 +	2	.7438B	.6800
MAR18	----	----	----	.7401 (1.3512) - 240	----	----	40	UNCH	.7318	.6850
TOTAL NEW ZEALND FUT					0	17436	54485 -	398		
RUS RUBLE FUT										
SEP17	.016645	.016645	.016425	.016465 (60.7349) - 225	2	847	36928 +	424	.01741B	.01539A
DEC17	----	----	.016195A	.016185 (61.7856) - 220	----	----	501	UNCH	.01678B	.01595A
JAN18	----	----	----	.01609 (62.1504) - 220	----	----	1	UNCH	.01611	.01611
MAR18	----	----	.016035A	.015925 (62.7943) - 220	----	----	246	UNCH	.0161B	.01598A
TOTAL RUS RUBLE FUT					2	847	37676 +	424		
S AFR RAND FUT										
SEP17	.076725	.076875	.07615	.07635 (13.0976) - 375	----	2487	16182 +	538	.0788B	.06993A
DEC17	----	----	.075225A	.075275 (13.2846) - 375	----	----	4000	UNCH	.0757B	.07163A
TOTAL S AFR RAND FUT					0	2487	20182 +	538		
NOK CROSS RT										
SEP17	0.12463	.12502B	.12434A	.12497 (8.0019) + 330	----	26	728	UNCH	.12509B	.11694A
TOTAL NOK CROSS RT					0	26	728			
SEK CROSS RT										
SEP17	0.12158	.12221B	.12150A	.12212 (8.1887) + 310	----	24	1554 -	5	.12229B	.11337A
TOTAL SEK CROSS RT					0	24	1554 -	5		
AD/JY CROSS RT										
SEP17	87.4900	87.990B	87.390A	87.790 (.0114) + 14		248	1338 +	210	89.030B	80.870A
TOTAL AD/JY CROSS RT					0	248	1338 +	210		
AD/NE CROSS RT										
SEP17	1.0636	1.0704B	1.0616A	1.0667 (.9375) + 44		1	36 +	1	1.0848B	1.038A
TOTAL AD/NE CROSS RT					0	1	36 +	1		
BP/JY CROSS RT										
SEP17	144.200	144.920B	143.950A	144.760 (.0069) + 410	----	64	528 -	23	147.7600B	135.7100
TOTAL BP/JY CROSS RT					0	64	528 -	23		
BP/SF CROSS RT										
SEP17	----	1.2323B	----	1.2314 (.8121) + 560	----	----	36	UNCH	1.2874B	1.2217A
TOTAL BP/SF CROSS RT					0	0	36			
EC/AD CROSS RT										
SEP17	1.4793	1.4811B	1.4676A	1.4744 (.6782) - 580	----	67	1474 -	9	1.5324B	1.4056A
DEC17	----	----	1.4775A	1.4834 (.6741) - 600	----	----	5	UNCH	1.5224B	1.4586A
TOTAL EC/AD CROSS RT					0	67	1479 -	9		
EC/BP CROSS RT										
AUG17	----	----	.89355A	.8935 (1.1192) - 470	----	----	43	UNCH	.89865B	.8349A
SEP17	.89875	.89935B	.8931A	.8941 (1.1184) - 475	28	1451	32746 +	77	.9005B	.8355A
DEC17	.89705	.89765B	.8956A	.8960 (1.1161) - 475	----	44	32 +	20	.90175B	.8750
TOTAL EC/BP CROSS RT					28	1495	32821 +	97		
EC/CD CROSS RT										
SEP17	1.4635	1.4676B	1.4564A	1.4583 (.6857) - 850	----	68	1711 -	39	1.5305B	1.4140A
DEC17	----	----	1.4629A	1.4642 (.683) - 850	----	----	5	UNCH	1.5069B	1.4576A
TOTAL EC/CD CROSS RT					0	68	1716 -	39		
EC/JY CROSS RT										
SEP17	129.73	129.82B	128.94	129.43 (.0077) - 32	----	1927	23471 -	258	130.8300	115.4700
DEC17	----	----	129.13A	129.50 (.0077) - 32	----	----	25	UNCH	130.8100	123.9700
TOTAL EC/JY CROSS RT					0	1927	23496 -	258		
EC/NOK CROSS RT										
SEP17	9.3685	9.4080B	9.3365A	9.3440 (.107) - 5350	----	5	23 -	5	9.6550B	9.2885A
TOTAL EC/NOK CROSS RT					0	5	23 -	5		
EC/SEK CROSS RT										
SEP17	9.5960	9.6170B	9.5565A	9.5620 (.1046) - 5400	----	12	711 +	3	9.8010B	9.5080A
TOTAL EC/SEK CROSS RT					0	12	711 +	3		
EC/SF CROSS RT										
SEP17	1.1022	1.1041B	1.1001	1.101 (.9083) - 8	----	791	16592 +	59	1.1082	1.0643
TOTAL EC/SF CROSS RT					0	791	16592 +	59		
CD/JY CROSS RT										
SEP17	88.180	88.750B	88.060A	88.750 (.0113) + 290	----	28	26 +	20	89.0500B	82.2000A
TOTAL CD/JY CROSS RT					0	28	26 +	20		

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
								HIGH	LOW	
BDI FUT										
SEP17	----	----	----	1168.500 (.00086)	UNCH	----	6	UNCH	1200.4000E	1164.4000A
TOTAL BDI FUT					0	0	6			
CHP FUT										
AUG17	----	#.0015394B	----	.001535 (1.46580) + .0000007	----	----	1927	UNCH	.00154B	.00148A
SEP17	----	#.0015377B	----	.0015335 (2.10303) + .0000008	----	----	18	UNCH	.00154B	.0015A
TOTAL CHP FUT					0	0	1945			
CNH FUT										
AUG17	----	6.7686B	*6.7515A	6.7567 (.14800) - .0080	----	----	11	UNCH	6.9758B	6.7515A
SEP17	6.7806	6.7827B	6.7658A	6.7697 (.14772) - .0087	----	1	468 +	1	7.2886B	6.7638A
DEC17	6.8125	6.8180B	6.8009A	6.8047 (.14696) - .0097	----	6	307 -	3	7.3590	6.7966
MAR18	----	6.8522B	*6.8382A	6.8404 (.14619) - .0097	----	----	5	UNCH	7.2999B	6.8382A
TOTAL CNH FUT					0	7	791 -	2		
INR/USD FUT										
JUL17	155.170	155.380	155.050	155.230 (.00644) + .210	----	989	579 -	116	155.5000	153.5700
AUG17	154.680	154.910	154.590	154.730 (.00646) + .210	----	558	377 +	135	154.9900B	153.0300A
SEP17	----	----	----	154.210 (.00648) + .240	----	----	2	UNCH	154.2800B	153.4500A
TOTAL INR/USD FUT					0	1547	958 +	19		
MICRO INR/USD F										
JUL17	155.130	155.370B	155.060A	155.230 (.00644) + .210	----	79	435 +	31	155.4900	153.5800A
AUG17	154.890	154.900B	154.710A	154.730 (.00646) + .210	----	99	67 -	67	154.9900B	153.0400A
TOTAL MICRO INR/USD F					0	178	502 -	36		

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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CURRENCY FUTURES CONTINUED

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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									
SEP17	---	96	6491	---	---	---	3104	---	---
TOTALS:		96	6491				3309		0
EC/BP CROSS RATE FUTURES									
SEP17	---	28	972	---	---	---	667	---	1716
TOTALS:		28	972				667		1716
RUSSIAN RUBLE FUTURES									
SEP17	---	2	41	---	---	---	437	---	---
TOTALS:		2	41				437		0
AD/NE CROSS RATE FUTURES									
SEP17	---	---	154	---	---	---	---	---	---
TOTALS:			154						0
BP/JY CROSS RATE FUTURES									
SEP17	---	---	48	---	---	---	---	---	---
TOTALS:			48						0
BRAZILIAN REAL FUTURE									
AUG17	---	---	---	---	---	---	1650	---	---
SEP17	---	---	---	---	---	---	1722	---	---
TOTALS:							3372		0
EC/AD CROSS RATE FUTURES									
SEP17	---	---	---	---	---	---	20	---	7
TOTALS:							20		7
EC/CD CROSS RATE FUTURES									
SEP17	---	---	2	---	---	---	68	---	15
TOTALS:			2				68		15
EC/JY CROSS RATE FUTURES									
SEP17	---	---	1495	---	---	---	466	---	3350
TOTALS:			1495				466		3350
EC/SF X/RATE FUTURES									
SEP17	---	---	2900	---	---	---	2036	---	157
TOTALS:			2900				2036		157
NEW ZEALAND DOLLAR FUTURES									
SEP17	---	---	1477	---	---	---	263	---	24
TOTALS:			1477				263		24
NKR/USD CROSS RATE FUTURES									
TOTALS:			62						0
S. AFRICAN RAND FUTURES									
SEP17	---	---	3176	---	---	---	6975	---	---
TOTALS:			3176				6975		0
SKR/USD CROSS RATE FUTURES									
SEP17	---	---	8	---	---	---	---	---	---
TOTALS:			8						0