

2017 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 #101@

CURRENCY FUTURES CONTINUED

Fri, May 26, 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											
JUN17	.7452	.7458	.7419	.7441 (1.3439) -	110	256	77386	124463 -	120	.7737	.6750
JUL17	.7439	.7454B	.7417A	.7438 (1.3444) -	110	----	50	496 +	11	.7676B	.7321A
AUG17	.7435	.7451B	.7414A	.7435 (1.3450) -	110	----	44	319 -	9	.7566B	.7322A
SEP17	.7441	.7448	.7410	.7432 (1.3455) -	110	----	623	2823 +	182	.7725	.7118A
DEC17	.7410	.7434B	.7406A	.7424 (1.3470) -	110	----	70	133 -	30	.7696B	.7129A
MAR18	----	----	.7418A	.7417 (1.3483) -	100	----	----	6	UNCH	.7695	.7263A
JUN18	----	----	.7414A	.7411 (1.3493) -	90	----	----	12	UNCH	.7653B	.7198
TOTAL AUST DLR FUT						256	78173	128252 +	34		
BRAZIL RL FUT											
JUN17	.3033	.30705	.3024A	.30585 (3.2696) +	205	3000	3037	18522 -	1244	.3225	.2917
JUL17	.30395	.3057	.3030	.3037 (3.2927) +	195	3000	631	11717 +	3171	.3521B	.2141A
SEP17	----	.2983B	----	.29965 (3.3372) +	185	----	851	880 +	747	.3139B	.2891A
TOTAL BRAZIL RL FUT						6000	4519	31119 +	2674		
NEW ZEALND FUT											
JUN17	.7015	.7073	.7004	.7058 (1.4168) +	380	----	24826	42351 +	209	.7345B	.6812
SEP17	.7003	.7059B	.6992	.7045 (1.4194) +	380	----	100	373 +	51	.7059B	.6800A
DEC17	----	----	----	.7033 (1.4219) +	380	----	----	20	UNCH	.7300	.6800
MAR18	----	----	----	.7020 (1.4245) +	380	----	----	35	UNCH	.6950B	.6850
TOTAL NEW ZEALND FUT						0	24926	42779 +	260		
RUS RUBLE FUT											
JUN17	.01755	.017635	.017475A	.017585 (56.8666) +	75	223	428	34169 -	143	.01779	.01473A
SEP17	.01714	.01725B	.01714	.01725 (57.9710) +	65	----	4	1020 +	2	.01738B	.01539A
DEC17	----	----	----	.016955 (58.9797) +	60	----	----	500	UNCH	.01678B	.01657A
JAN18	----	----	----	.01686 (59.3120) +	55	----	----	1	UNCH	.01611	.01611
MAR18	----	----	----	.01670 (59.8802) +	60	----	----	246	UNCH	----	----
TOTAL RUS RUBLE FUT						223	432	35936 -	141		
S AFR RAND FUT											
JUN17	.07685	.077725	.07670	.07760 (12.8866) +	650	----	847	8696 -	97	.08008	.0688A
SEP17	.076575	.076575	.07575A	.076425 (13.0847) +	625	----	33	2899 +	25	.0788B	.06993A
DEC17	----	----	----	.075325 (13.2758) +	625	----	----	6000	UNCH	----	----
TOTAL S AFR RAND FUT						0	880	17595 -	72		
NOK CROSS RT											
JUN17	0.11911	.11956B	.11872A	.11916 (8.3921) +	20	----	11	1261 +	7	.12047B	.11479A
TOTAL NOK CROSS RT						0	11	1261 +	7		
SEK CROSS RT											
JUN17	0.11532	.11556B	.11491A	.11522 (8.6790) +	80	----	45	1543 +	9	.11580B	.11025A
TOTAL SEK CROSS RT						0	45	1543 +	9		
AD/CD CROSS RT											
JUN17	----	----	1.0001A	1.0016 (.9984) -	33	0	0	3	UNCH	1.0328B	.9905A
TOTAL AD/CD CROSS RT						0	0	3			
AD/JY CROSS RT											
JUN17	83.0200	83.290B	82.430A	82.800 (.0121) -	45	0	38	796 +	11	87.430B	81.210A
TOTAL AD/JY CROSS RT						0	38	796 +	11		
AD/NE CROSS RT											
JUN17	1.0603	1.0623B	*1.0533A	1.0543 (.9485) -	72	0	6	61 +	6	1.1024B	1.0533A
TOTAL AD/NE CROSS RT						0	6	61 +	6		
BP/JY CROSS RT											
JUN17	144.110	144.660B	142.110	142.470 (.0070) -	2140	----	203	855 +	1	148.0500	135.5100
SEP17	----	144.440B	142.000A	142.260 (.0070) -	2140	----	----	2	UNCH	147.7600B	135.7100
TOTAL BP/JY CROSS RT						0	203	857 +	1		
BP/SF CROSS RT											
JUN17	----	----	1.2445A	1.2461 (.8025) -	1190	----	----	112	UNCH	1.3050B	1.2169A
SEP17	1.2470	1.2470	*1.2470	1.2424 (.8049) -	NEW	----	10	10 +	10	1.2874B	1.2470
TOTAL BP/SF CROSS RT						0	10	122 +	10		
EC/AD CROSS RT											
JUN17	1.5113	#1.5132B	1.5006A	1.5038 (.665) -	130	----	19	3609 -	8	1.5132B	1.3819A
SEP17	----	#1.5214B	1.5103A	1.5129 (.661) -	130	----	----	1	UNCH	1.5214B	1.4056A
TOTAL EC/AD CROSS RT						0	19	3610 -	8		
EC/BP CROSS RT											
JUN17	.8669	.8754B	.8669	.8739 (1.1443) +	745	97	3172	35203 +	111	.8825B	.83245A
JUL17	.8745	#.8756B	.8731A	.8744 (1.1436) +	745	----	5	34 +	5	.8756B	.8343A
SEP17	----	.8766B	----	.8757 (1.1419) +	750	----	----	67	UNCH	.8767B	.8355A
TOTAL EC/BP CROSS RT						97	3177	35304 +	116		
EC/CD CROSS RT											
JUN17	1.5126	1.5136B	1.5026A	1.5062 (.6639) -	620	----	56	1705 -	19	1.5229B	1.3893A
TOTAL EC/CD CROSS RT						0	56	1705 -	19		
EC/JY CROSS RT											
JUN17	125.40	125.45	124.21	124.51 (.008) -	79	----	1718	17655 -	98	125.8600	114.9200
SEP17	----	125.50B	124.35A	124.58 (.008) -	79	----	----	49	UNCH	125.8500	115.4700
TOTAL EC/JY CROSS RT						0	1718	17704 -	98		
EC/NOK CROSS RT											
JUN17	----	9.4410B	9.3740A	9.3905 (.1065) -	2350	----	----	10	UNCH	9.5900B	9.1040A
TOTAL EC/NOK CROSS RT						0	0	10			
EC/SEK CROSS RT											
JUN17	----	9.7430B	9.7025A	9.7115 (.103) -	2950	----	----	509	UNCH	9.7965B	9.4545
TOTAL EC/SEK CROSS RT						0	0	509			
EC/SF CROSS RT											
JUN17	1.0906	1.0908B	1.0877	1.089 (.9183) -	10	----	669	14408 -	26	1.0983	1.0621
SEP17	----	1.0892B	1.0871A	1.088 (.9191) -	9	----	----	12	UNCH	1.0961B	1.0643
TOTAL EC/SF CROSS RT						0	669	14420 -	26		
CD/JY CROSS RT											
JUN17	----	82.880B	82.390A	82.660 (.0121) -	190	----	----	46	UNCH	85.1400B	80.4800A
TOTAL CD/JY CROSS RT						0	0	46			

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	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
BDI FUT											
JUN17	1200.600	1202.700B	1198.000A	1201.700 (.00083) +	.700	----	20	68 +	10	1251.5000E	1195.9000A
TOTAL BDI FUT						0	20	68 +	10		
CHP FUT											
JUN17	----	.0014985B	.001486A	.0014891 (1.54657) -	.0000046	----	----	204	UNCH	.00155B	.00147A
JUL17	----	.0014968B	.0014844A	.0014874 (2.31411) -	.0000046	----	----	49	UNCH	.00151B	.00146A
TOTAL CHP FUT						0	0	253			
CNH FUT											
JUN17	6.8628	6.8641B	6.8413A	6.8417 (.14616) -	.0189	----	61	805 -	13	7.2215	6.6351A
JUL17	----	6.8799B	*6.8581A	6.8591 (.14579) -	.0179	----	----	11	UNCH	6.9904B	6.8581A
SEP17	6.9112	6.9136B	6.8928A	6.8899 (.14514) -	.0175	----	10	401 +	4	7.2886B	6.7638A
DEC17	6.9580	6.9630B	6.9525A	6.9336 (.14423) -	.0163	----	10	145 +	10	7.3590	6.8001
MAR18	----	6.9961B	----	6.9772 (.14332) -	.0155	----	----	1	UNCH	7.2999B	7.0229A
TOTAL CNH FUT						0	81	1363 +	1		
INR/USD FUT											
MAY17	154.870	155.220	154.690	154.950 (.00645) +	.060	----	783	1143 -	36	156.2200	152.5700A
JUN17	154.410	154.720	154.200A	154.460 (.00647) +	.040	----	1528	655 +	63	155.6800	152.8000A
TOTAL INR/USD FUT						0	2311	1798 +	27		
MICRO INR/USD F											
MAY17	154.980	155.200B	154.700A	154.950 (.00645) +	.060	----	74	268 -	47	156.2100B	152.5700A
JUN17	154.290	154.700B	154.210A	154.460 (.00647) +	.040	----	89	374 -	83	155.6900B	152.7900A
TOTAL MICRO INR/USD F						0	163	642 -	130		

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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									
JUN17	---	6	4494	---	---	250	474	---	---
SEP17	---	---	---	---	---	---	252	---	---
TOTALS:		6	4494			250	726		0
BP/JY CROSS RATE FUTURES									
JUN17	---	---	157	---	---	---	---	---	---
TOTALS:			157						0
BRAZILIAN REAL FUTURE									
JUN17	---	---	---	---	---	3000	10396	---	---
JUL17	---	---	---	---	---	3000	9913	---	---
TOTALS:						6000	20309		0
CD/JY CROSS RATE FUTURES									
TOTALS:			186						0
CHILEAN PESO/US DOLLAR FUTURES									
TOTALS:							80		0
EC/BP CROSS RATE FUTURES									
JUN17	---	---	319	---	---	97	952	---	---
TOTALS:			319			97	952		0
EC/CD CROSS RATE FUTURES									
JUN17	---	---	160	---	---	---	---	---	---
TOTALS:			160						0
EC/JY CROSS RATE FUTURES									
JUN17	---	---	1807	---	---	---	516	---	---
TOTALS:			1807				516		0
EC/SEK CROSS RATE FUTURES									
TOTALS:			84						0
EC/SF X/RATE FUTURES									
JUN17	---	---	1100	---	---	---	2401	---	---
TOTALS:			1100				2401		0
NEW ZEALAND DOLLAR FUTURES									
JUN17	---	---	3666	---	---	---	---	---	---
TOTALS:			3666						0
NKR/USD CROSS RATE FUTURES									
JUN17	---	---	61	---	---	---	---	---	---
TOTALS:			61						0
RUSSIAN RUBLE FUTURES									
JUN17	---	---	25	---	---	223	4005	---	---
SEP17	---	---	---	---	---	---	579	---	---
TOTALS:			25			223	4830		0
S. AFRICAN RAND FUTURES									
JUN17	---	---	214	---	---	---	3500	---	---
SEP17	---	---	---	---	---	---	3000	---	---
TOTALS:			214				7000		0
SKR/USD CROSS RATE FUTURES									
JUN17	---	---	121	---	---	---	---	---	---
TOTALS:			121						0