

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

PG08 BULLETIN #183@ CURRENCY FUTURES CONTINUED Fri, Sep 22, 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=BIID, 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									
OCT17	.7924	.7983	.7907A	.7962 (1.2560) + 340	----	238	852 +	.8121B	.7482
NOV17	.7927	.7980B	.7905A	.7960 (1.2563) + 340	----	220	392 -	.8118B	.7800A
DEC17	.7922	.7978	.7899	.7956 (1.2569) + 340	----	105371	154635 -	.8115	.7129A
JAN18	.7928	.7975B	.7899A	.7953 (1.2574) + 340	----	147	149 +	.8089B	.7864A
MAR18	.7941	.7968B	.7894A	.7949 (1.2580) + 340	----	53	399 +	.8100B	.7263A
JUN18	----	.7947B	.7890A	.7940 (1.2594) + 340	----	----	17	UNCH	.8078B
SEP18	.7849	.7920B	.7849	.7931 (1.2609) + 340	----	1	62 +	.8420B	.7437A
TOTAL AUST DLR FUT					0	106030	156506 -	103	
BRAZIL RL FUT									
OCT17	.3178	.3199	.3178	.3195 (3.1299) + 175	----	1250	27078 -	.417	.3270A
NOV17	.31775	.31865	.3173A	.3183 (3.1417) + 175	----	489	830 +	.447	.32245
DEC17	----	.3160B	----	.3172 (3.1526) + 180	----	----	4111	UNCH	.4582B
JAN18	----	----	----	.3160 (3.1646) + 180	----	----	312	UNCH	----
APR18	----	----	----	.3127 (3.1980) + 175	----	----	50	UNCH	----
JUL18	----	----	----	.30945 (3.2315) + 175	----	----	50	UNCH	----
OCT18	----	----	----	.30605 (3.2674) + 170	----	----	150	UNCH	----
JAN19	----	----	----	.30175 (3.3140) + 145	----	----	50	UNCH	----
TOTAL BRAZIL RL FUT					0	1739	32631 +	30	
NEW ZEALND FUT									
DEC17	.7300	.7337	.7269	.7308 (1.3684) + 80	----	22052	37805 -	.714	.7537B
MAR18	.7284	.7320B	.7260A	.7298 (1.3702) + 80	----	63	90 +	.59	.7488
TOTAL NEW ZEALND FUT					0	22115	37895 -	655	
RUS RUBLE FUT									
DEC17	.017065	.017185	.017045A	.017125 (58.3942) + 75	3	1772	39273 -	.348	.01731B
JAN18	----	----	----	.01704 (58.6854) + 75	----	----	1	UNCH	.01611
MAR18	----	.016865B	----	.016885 (59.2242) + 75	----	----	246	UNCH	.01687B
TOTAL RUS RUBLE FUT					3	1772	39520 -	348	.01588A
S AFR RAND FUT									
DEC17	.07425	.07490	.07420A	.074475 (13.4273) + 225	----	1381	18660 -	.152	.0772
MAR18	----	.07375B	----	.07345 (13.6147) + 225	----	----	1000	UNCH	.07375B
TOTAL S AFR RAND FUT					0	1381	19660 -	152	
NOK CROSS RT									
DEC17	0.12878	.12897B	.12833A	.12843 (7.7863) + 270	----	78	889 +	.58	.13006B
TOTAL NOK CROSS RT					0	78	889 +	58	.11740A
SEK CROSS RT									
DEC17	0.12622	.12648B	.12589A	.12590 (7.9428) - 10	----	128	1886 +	.99	.12741B
TOTAL SEK CROSS RT					0	128	1886 +	99	.11512A
AD/JY CROSS RT									
DEC17	88.2600	88.930B	88.040A	88.810 (.0113) - 3	0	61	1798 -	.33	89.860B
TOTAL AD/JY CROSS RT					0	61	1798 -	33	83.010A
AD/NE CROSS RT									
DEC17	----	1.0901B	----	1.0887 (.9185) + 35	0	0	11	UNCH	1.1122B
TOTAL AD/NE CROSS RT					0	0	11		1.0833A
BP/JY CROSS RT									
DEC17	152.190	152.210B	150.510A	151.400 (.0066) - 1210	----	400	574 -	.59	152.6400B
MAR18	151.000	151.010B	150.350A	151.040 (.0066) - 1220	----	1	1	UNCH	152.1600B
TOTAL BP/JY CROSS RT					0	401	575 -	59	149.7500
BP/SF CROSS RT									
DEC17	1.3106	1.3119B	1.3035A	1.3087 (.7641) - 680	----	2	12 +	.1	1.3156B
TOTAL BP/SF CROSS RT					0	2	12 +	1	1.2205A
EC/AD CROSS RT									
DEC17	1.5155	1.5191B	1.5074A	1.5080 (.6631) - 500	----	21	1083 +	.7	1.5274B
TOTAL EC/AD CROSS RT					0	21	1083 +	7	1.4586A
EC/BP CROSS RT									
OCT17	----	.88785B	----	.8832 (1.1322) + 375	----	----	2	UNCH	.9303B
DEC17	.88085	.8903B	.88075	.8846 (1.1305) + 380	----	4139	33475 -	.44	.93265B
TOTAL EC/BP CROSS RT					0	4139	33477 -	44	.8790A
EC/CD CROSS RT									
DEC17	1.4784	1.4815B	1.4723A	1.4793 (.676) + 50	----	52	1313 -	.7	1.5146B
TOTAL EC/CD CROSS RT					0	52	1313 -	7	1.4513A
EC/JY CROSS RT									
DEC17	134.33	#134.50	133.60A	133.92 (.0075) - 50	24	3194	23643 -	.248	134.5000
TOTAL EC/JY CROSS RT					24	3194	23643 -	248	123.9700
EC/NOK CROSS RT									
DEC17	9.3520	9.3630	9.3275A	9.3415 (.107) - 1100	----	5	32 -	.2	9.6565B
TOTAL EC/NOK CROSS RT					0	5	32 -	2	9.2845A
EC/SEK CROSS RT									
DEC17	9.5280	9.5395B	9.5175A	9.5295 (.1049) + 1000	----	21	500 +	.4	9.7760B
TOTAL EC/SEK CROSS RT					0	21	500 +	4	9.4590A
EC/SF CROSS RT									
DEC17	1.1578	#1.1612	1.1551A	1.1576 (.8639) - 11	----	929	12299 +	.86	1.1612
TOTAL EC/SF CROSS RT					0	929	12299 +	86	1.0824A

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
CHP FUT									
OCT17	.0016042	.0016064B	.0016002A	.001578 (3.71356) - .0000221	----	47	1769 -	.47	.00163B
TOTAL CHP FUT					0	47	1769 -	47	
CNH FUT									
OCT17	6.5906	6.5947B	6.5737A	6.5852 (.15186) + .0061	----	20	53 -	.10	6.8891B
NOV17	----	6.6070B	6.5854A	6.5956 (.15162) + .0048	----	----	21	UNCH	6.9095B
DEC17	6.6053	6.6217B	6.6008A	6.6097 (.15129) + .0042	----	13	753 -	.2	7.3590
MAR18	----	6.6599B	6.6394A	6.6461 (.15046) + .0023	----	----	16	UNCH	7.2999B
JUN18	6.6900	6.6955B	6.6755A	6.6808 (.14968) + .0037	----	1	21 +	.1	7.1959B
SEP18	----	6.7315B	6.7140A	6.7179 (.14886) + .0020	----	----	63	UNCH	6.8368B
DEC18	----	6.7687B	6.7513A	6.7538 (.14806) - .0002	----	----	1	UNCH	7.1742B
TOTAL CNH FUT					0	34	928 -	11	6.6011A
INR/USD FUT									
SEP17	153.740	154.290	*153.310A	154.040 (.00649) + .180	----	2558	739 -	.62	156.5900
OCT17	153.300	153.680B	*152.680A	153.400 (.00652) + .270	----	1019	578 +	.47	156.1300B
NOV17	----	----	----	152.900 (.00654) + .280	----	----	1	UNCH	153.9400
TOTAL INR/USD FUT					0	3577	1318 -	15	
MICRO INR/USD F									
SEP17	154.090	154.290B	*153.310A	154.040 (.00649) + .180	----	54	103 +	.50	156.5900B
OCT17	153.030	153.680B	*152.680A	153.400 (.00652) + .270	----	104	252 +	.37	156.1300B
TOTAL MICRO INR/USD F					0	158	355 +	87	

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

Fri, Sep 22, 2017 PG08

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	
EC/JY CROSS RATE FUTURES										
DEC17	---	---	24	112	---	---	---	7865	---	---
TOTALS:			24	112				7865		0
RUSSIAN RUBLE FUTURES										
DEC17	---	---	3	164	---	---	---	16327	---	---
TOTALS:			3	164				16327		0
AD/JY CROSS RATE FUTURES										
DEC17	---	---	---	440	---	---	---	608	---	---
TOTALS:				440				608		0
AUSTRALIAN DLR FUTURES										
DEC17	---	---	---	11475	---	---	---	6134	---	---
TOTALS:				11475				6134		0
BP/JY CROSS RATE FUTURES										
DEC17	---	---	---	660	---	---	---	---	---	---
TOTALS:				660				---		0
BRAZILIAN REAL FUTURE										
OCT17	---	---	---	---	---	---	---	1053	---	---
TOTALS:								2506		0
EC/AD CROSS RATE FUTURES										
DEC17	---	---	---	---	---	---	---	584	---	---
TOTALS:								584		0
EC/BP CROSS RATE FUTURES										
DEC17	---	---	---	380	---	---	---	11042	---	---
TOTALS:				380				11042		0
EC/CD CROSS RATE FUTURES										
DEC17	---	---	---	---	---	---	---	693	---	---
TOTALS:								693		0
EC/SF X/RATE FUTURES										
DEC17	---	---	---	---	---	---	---	4903	---	---
TOTALS:								4903		0
NEW ZEALAND DOLLAR FUTURES										
DEC17	---	---	---	1199	---	---	---	3155	---	---
TOTALS:				1199				3155		0
NKR/USD CROSS RATE FUTURES										
DEC17	---	---	---	165	---	---	---	172	---	---
TOTALS:				165				172		0
S. AFRICAN RAND FUTURES										
DEC17	---	---	---	138	---	---	---	5258	---	---
TOTALS:				138				5258		0
SKR/USD CROSS RATE FUTURES										
DEC17	---	---	---	29	---	---	---	988	---	---
TOTALS:				29				988		0