



2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG06 BULLETIN #136@

CURRENCY FUTURES

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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.

CURRENCY FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
POLISH (US) F										
SEP18	----	0.27308B	0.27156A	0.27162 (3.68161) -	92	----	----	12	UNCH	.27824B .26340A
TOTAL POLISH (US) F						0		12		
CZECK (US) FUT										
SEP18	----	0.045484B	0.045212A	0.045210 (22.1190) -	19	----	----	15	UNCH	.045690B .044504A
TOTAL CZECK (US) FUT								15		
RMB/USD FUT										
DEC18	----	----	----	0.14808 (6.75311) -	49	----	----	1	UNCH	.14960 .14960
TOTAL RMB/USD FUT								1		
AUG18	0.0008875	0.0008908B	0.0008870A	0.0008880(1126.13) +	0	----	3	260 -	1	.0009453B .0008820A
SEP18	0.0008879	0.0008917B	0.0008879	0.0008889(1124.99) +	0	----	14	64 +	14	.0009020B .0008828A
							17	324 -	27	
TURK LIRA(US) F										
SEP18	----	----	4.96360A	4.93100 (.20280) -	525	85	----	1356 +	85	5.03200B 4.70000A
TOTAL TURK LIRA(US) F						85		1356 +	85	
MICRO JPY/USD F - MJY										
SEP18	0.0089420	.0089460	*.0088910A	.0088980(112.38481) -	0.450	----	813	1271 +	34	.01B .01A
DEC18	0.0089970	.0090050B	*.0089520	.0089585(111.62583) -	0.450	----	16	167 +	6	.01B .01
TOTAL MICRO JPY/USD F - MJY							829	1438 +	40	
MICRO GBP/USD F										
SEP18	1.3272	1.3303	1.3101	1.3156 (.76011) -	110	----	2211	2155 +	183	1.4469B 1.3095
DEC18	1.3321	1.3355B	1.3156A	1.3210 (.75700) -	110	----	42	85 +	25	1.3455B 1.3153A
TOTAL MICRO GBP/USD F							2253	2240 +	208	
MICRO EUR/USD F										
SEP18	1.1766	1.1798	1.1701	1.1716 (.85353) -	51	----	10269	7411 +	73	1.2643B 1.1582
DEC18	1.1850	1.1881	1.1787	1.1801 (.84739) -	51	----	68	88 +	5	1.1937 1.1668A
TOTAL MICRO EUR/USD F							10337	7499 +	78	
MICRO CHF/USD F										
SEP18	1.0081	1.0123B	1.0051A	1.0058 (.99423) -	28	----	68	263 -	10	1.0758B .9985
TOTAL MICRO CHF/USD F							68	263 -	10	
MICRO CAD/USD F										
SEP18	0.7617	0.7634B	0.7572	0.7588 (1.31787) -	27	----	441	1720 +	33	.8005B .7481
DEC18	0.7641	0.7645B	0.7585A	0.7601 (1.31562) -	26	----	19	169 +	4	.7679B .7494A
TOTAL MICRO CAD/USD F							460	1889 +	37	
MICRO AUD/USD F										
SEP18	0.7417	0.7437	0.7375	0.7389 (1.35336) -	26	----	4407	1871 -	154	.7818 .7312
DEC18	0.7413	0.7438B	0.7379	0.7391 (1.35300) -	25	----	33	14 -	12	.7485B .7319A
TOTAL MICRO AUD/USD F							4440	1885 -	166	

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: