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PRELIMINARY

PG06 BULLETIN #159@

CURRENCY FUTURES

Fri, Aug 17, 2018 PG06

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

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT---	---
									HIGH	LOW
POLISH (US) F										
SEP18	----	0.26634B	0.26382A	0.26668 (3.74981) +	254	----	----	33	UNCH	.27824B .26052A
TOTAL POLISH (US) F						0		33		
POLISH (EC) F										
SEP18	----	0.23230B	0.23144A	0.23256 (4.29997) +	64	----	----	17	UNCH	.23488B .22560A
TOTAL POLISH (EC) F						0		17		
TOTAL HUNGARY (US) F								0		
CZECK (US) FUT										
SEP18	----	----	----	0.044504 (22.4699) +	24	----	----	15	UNCH	.045934B .044502A
TOTAL CZECK (US) FUT								15		
CZECK (EC) FUT										
SEP18	----	----	----	0.038808 (25.7679) -	5	----	----	2	UNCH	.038798B .038160A
TOTAL CZECK (EC) FUT								2		
RMB/USD FUT										
DEC18	----	----	----	0.14584 (6.85683) +	87	----	----	5	UNCH	.14960 .14265
TOTAL RMB/USD FUT								5		
WON/USD FUT										
SEP18	0.0008892	.0008940B	0.0008870A	0.0008936(1119.07) +	0	----	11	366 +	11	.0009020B .0008778A
OCT18	----	.0008947B	0.0008877A	0.0008949(1117.44) +	0	----	11	1	UNCH	.0008969B .0008800A
								367 +	11	
TURK LIRA(US) F										
SEP18	----	----	----	6.14950 (.16261) +	1728	----	----	1220	UNCH	6.72680B 4.70000A
TOTAL TURK LIRA(US) F								1220		
MICRO JPY/USD F - MJY										
SEP18	0.0090310	.0090820	.0090220	.0090590(110.38746) +	0.230	----	1379	910 -	53	.01B .01
DEC18	0.0091070	.0091410B	.0090830A	.0091190(109.66115) +	0.230	----	10	166	UNCH	.01B .01A
TOTAL MICRO JPY/USD F - MJY							1389	1076 -	53	
MICRO GBP/USD F										
SEP18	1.2728	1.2766	1.2712A	1.2761 (.78364) +	38	----	686	2613 -	31	1.4469B 1.2678A
DEC18	1.2779	1.2816B	1.2764A	1.2813 (.78046) +	38	----	23	149 +	7	1.3455B 1.2730A
TOTAL MICRO GBP/USD F							709	2762 -	24	
MICRO EUR/USD F										
SEP18	1.1399	1.1469	1.1390	1.1467 (.87207) +	78	----	13252	8825 -	42	1.2643B 1.1327
DEC18	1.1479	1.1549B	1.1472A	1.1549 (.86588) +	78	----	95	307 -	6	1.1937 1.1410
TOTAL MICRO EUR/USD F							13347	9132 -	48	
MICRO CHF/USD F										
SEP18	1.0053	1.0090B	1.0047	1.0072 (.99285) +	12	----	37	304 -	5	1.0758B .9985
TOTAL MICRO CHF/USD F							37	304 -	5	
MICRO CAD/USD F										
SEP18	0.7604	0.7665	0.7597A	0.7664 (1.30480) +	61	----	658	2576 +	125	.8005B .7481
DEC18	0.7616	0.7676	0.7609A	0.7676 (1.30276) +	61	----	43	375	UNCH	.7730 .7494A
TOTAL MICRO CAD/USD F							701	2951 +	125	
MICRO AUD/USD F										
SEP18	0.7260	0.7320	0.7254	0.7318 (1.36649) +	58	----	5846	2541 +	29	.7818 .7204A
DEC18	0.7265	0.7322B	0.7257A	0.7321 (1.36593) +	58	----	770	165 -	20	.7485B .7207A
TOTAL MICRO AUD/USD F							6616	2706 +	9	

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: