



PRELIMINARY

PG07 BULLETIN #159@

CURRENCY FUTURES

Fri, Aug 17, 2018 PG07

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. REC/PROCAL | CHGE | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ---- | CONTRACT | ---- |
|-----------------|----------------|----------------|---------------|---------------------------------|--------------|---------------|-------------------|------------------|----------|----------|-------------------|
| | | | | | | | | | HIGH | LOW | |
| BRIT PND FUT | | | | | | | | | | | |
| SEP18 | 1.2725 | 1.2768 | 1.2711 | 1.2761 | (.7836) + | 38 | 6 | 79063 | 244764 + | 4139 | 1.4463 1.2385A |
| OCT18 | 1.2762 | 1.2781 | 1.2737 | 1.2777 | (.7827) + | 38 | ---- | 1475 | 610 - | 40 | 1.3450B 1.2701 |
| NOV18 | ---- | 1.2764B | ---- | 1.2797 | (.7814) + | 38 | ---- | 1358 | 1025 + | 720 | 1.3329B 1.2882A |
| DEC18 | 1.2780 | 1.2814 | 1.2767 | 1.2813 | (.7805) + | 38 | ---- | 228 | 11188 + | 125 | 1.4494B 1.2735 |
| MAR19 | 1.2850 | 1.2859 | *1.2850 | 1.2874 | (.7768) + | 38 | ---- | 10 | 452 + | 4 | 1.4590B 1.2850 |
| JUN19 | 1.2896 | 1.2896 | *1.2896 | 1.2932 | (.7733) + | 36 | ---- | 3 | 108 + | 3 | 1.4624B 1.2896 |
| SEP19 | ---- | ---- | ---- | 1.2992 | (.7697) + | 36 | ---- | ---- | 21 | UNCH | 1.4623B 1.2950 |
| TOTAL | | | | | | | 6 | 82137 | 258168 + | 4951 | |
| CANADA DLR FUT | | | | | | | | | | | |
| SEP18 | 0.7603 | 0.7665 | 0.7597A | 0.7664 | (1.3048) + | 61 | ---- | 70423 | 141641 + | 2192 | .9340B .7341A |
| OCT18 | 0.7608 | 0.7657 | 0.7608 | 0.7668 | (1.3041) + | 60 | ---- | 608 | 182 - | 87 | .7801B .7545A |
| NOV18 | ---- | ---- | ---- | 0.7673 | (1.3033) + | 61 | ---- | 571 | 174 - | 133 | .7677B .7548A |
| DEC18 | 0.7615 | 0.7677 | 0.7610 | 0.7676 | (1.3028) + | 61 | ---- | 342 | 5356 - | 26 | .8261B .7500A |
| MAR19 | 0.7628 | 0.7675 | 0.7628 | 0.7688 | (1.3007) + | 60 | ---- | 18 | 831 + | 6 | .8250B .7540A |
| JUN19 | 0.7677 | 0.7684 | 0.7677 | 0.7697 | (1.2992) + | 59 | ---- | 9 | 171 - | 1 | .8081B .7542A |
| SEP19 | ---- | 0.7662B | ---- | 0.7706 | (1.2977) + | 59 | ---- | ---- | 56 | UNCH | .8054B .7549A |
| DEC19 | 0.7670 | 0.7720 | *0.7670 | 0.7714 | (1.2963) + | 58 | ---- | 3 | 4 + | 2 | .7760 .7670 |
| TOTAL | | | | | | | 0 | 71974 | 148415 + | 1953 | |
| EMINI EURFX FUT | | | | | | | | | | | |
| SEP18 | 1.13910 | 1.14690 | 1.13890 | 1.14675 | (.8720) + | 78 | ---- | 3481 | 13334 + | 46 | 1.26430B 1.13270 |
| DEC18 | 1.14820 | 1.15490B | 1.14720A | 1.15490 | (.8659) + | 78 | ---- | 94 | 104 + | 9 | 1.19370B 1.14100 |
| TOTAL | | | | | | | 0 | 3575 | 13438 + | 55 | |
| EURO FX FUT | | | | | | | | | | | |
| SEP18 | 1.13965 | 1.14685 | 1.13895 | 1.14675 | (.8720) + | 78 | 514 | 250514 | 514926 - | 990 | 1.27400 1.09010A |
| OCT18 | 1.14300 | 1.14900 | 1.14300 | 1.14925 | (.8701) + | 78 | ---- | 572 | 1569 - | 68 | 1.19220 1.13555 |
| NOV18 | 1.14530 | 1.15200 | 1.14530 | 1.15235 | (.8678) + | 78 | ---- | 448 | 627 + | 68 | 1.18460B 1.13920 |
| DEC18 | 1.14770 | 1.15485 | 1.14770 | 1.15490 | (.8659) + | 78 | ---- | 1708 | 12615 + | 513 | 1.28355 1.09020 |
| MAR19 | 1.15840 | 1.16400 | 1.15760 | 1.16420 | (.8590) + | 78 | ---- | 58 | 1361 + | 26 | 1.29285 1.15030 |
| JUN19 | ---- | 1.17235B | ---- | 1.17355 | (.8521) + | 78 | ---- | ---- | 774 | UNCH | 1.29400B 1.16050A |
| SEP19 | 1.17555 | 1.17840B | 1.17555 | 1.18315 | (.8452) + | 78 | ---- | 10 | 587 - | 5 | 1.30750 1.17000A |
| DEC19 | ---- | ---- | ---- | 1.19285 | (.8383) + | 78 | ---- | 8 | 164 + | 1 | 1.30000 1.18400 |
| TOTAL | | | | | | | 514 | 253318 | 532623 - | 455 | |
| EMINI J YEN FUT | | | | | | | | | | | |
| SEP18 | 0.0090320 | .0090820 | .0090220A | .0090590 | (110.3875) + | 22 | ---- | 422 | 1313 + | 22 | .009676B .008868A |
| DEC18 | 0.0091310 | .0091410B | .0090830A | .0091190 | (109.6611) + | 23 | ---- | 1 | 21 - | 1 | .009261B .008929A |
| TOTAL | | | | | | | 0 | 423 | 1334 + | 21 | |
| JAPAN YEN FUT | | | | | | | | | | | |
| SEP18 | 0.0090290 | .0090825 | .0090215 | .0090590 | (110.3875) + | 22 | 330 | 108798 | 187274 + | 5658 | .009670B .008868 |
| OCT18 | 0.0090480 | .0090920B | .0090480 | .0090780 | (110.1564) + | 22 | ---- | 445 | 813 - | 9 | .009261B .008896A |
| NOV18 | 0.0090770 | .0091210 | .0090720A | .0091005 | (109.8841) + | 23 | ---- | 563 | 577 + | 211 | .009136B .008920A |
| DEC18 | 0.0090890 | .0091400 | .0090880 | .0091190 | (109.6611) + | 23 | ---- | 253 | 1619 + | 176 | .009723 .008935A |
| MAR19 | ---- | ---- | ---- | .0091905 | (108.8080) + | 22 | ---- | ---- | 94 | UNCH | .009783 .009013A |
| JUN19 | ---- | ---- | ---- | .0092605 | (107.9855) + | 22 | ---- | ---- | 1 | UNCH | .009833B .009039A |
| SEP19 | ---- | ---- | ---- | .0093345 | (107.1295) + | 23 | ---- | ---- | 61 | UNCH | .009901B .009151 |
| TOTAL | | | | | | | 330 | 110059 | 190439 + | 6036 | |
| MEX PESO FUT | | | | | | | | | | | |
| SEP18 | 0.05243 | .05284 | .05197 | .05258 | (19.02) + | 38 | 3000 | 55565 | 212232 - | 1065 | .05444B .04697 |
| DEC18 | 0.05159 | .05208B | .05124A | .05184 | (19.29) + | 38 | ---- | 67 | 389 + | 31 | .05321B .04678A |
| TOTAL | | | | | | | 3000 | 55632 | 212621 - | 1034 | |
| SWISS FRNC FUT | | | | | | | | | | | |
| SEP18 | 1.0052 | 1.0091 | 1.0045 | 1.0072 | (.9929) + | 12 | ---- | 25092 | 91181 + | 40 | 1.1065B .9984 |
| DEC18 | 1.0142 | 1.0172B | 1.0128A | 1.0154 | (.9848) + | 12 | ---- | 47 | 135 + | 34 | 1.1064B 1.0069A |
| MAR19 | ---- | 1.0248B | 1.0225A | 1.0247 | (.9759) + | 12 | ---- | ---- | 58 | UNCH | 1.1170B 1.0157A |
| SEP19 | ---- | ---- | ---- | 1.0435 | (.9583) + | 12 | ---- | ---- | 2 | UNCH | 1.1343B 1.0440A |
| TOTAL | | | | | | | 0 | 25139 | 91376 + | 74 | |

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 |
|-------------------------------|---|------------------------|------------------------|------------------------|------------------------|---------------------------|---------------------------|------------------------|------------------------------|
| MEXICAN PESO FUTURE | | | | | | | | | |
| SEP18 | --- | --- | 3000 | 3000 | --- | --- | --- | --- | --- |
| TOTALS: | | | 3000 | 3000 | | | | | 0 |
| EURO FX FUTURES | | | | | | | | | |
| SEP18 | --- | --- | 514 | 8015 | --- | --- | 2326 | --- | 129 |
| DEC18 | --- | --- | --- | --- | --- | --- | --- | --- | 5 |
| TOTALS: | | | 514 | 8015 | | | 2326 | | 134 |
| BRITISH POUND FUTURE | | | | | | | | | |
| SEP18 | --- | --- | 6 | 2825 | --- | --- | --- | --- | 17 |
| DEC18 | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| MAR19 | --- | --- | --- | --- | --- | --- | 232 | --- | --- |
| JUN19 | --- | --- | --- | --- | --- | --- | --- | --- | 1 |
| TOTALS: | | | 6 | 2825 | | | 592 | | 18 |
| CANADIAN DOLLAR FUTURE | | | | | | | | | |
| SEP18 | --- | --- | --- | 363 | --- | --- | 1200 | --- | 5 |
| TOTALS: | | | | 363 | | | 1200 | | 5 |
| E-MICRO CHF/USD FUTURES | | | | | | | | | |
| SEP18 | --- | --- | --- | --- | --- | --- | --- | --- | 140 |
| TOTALS: | | | | | | | | | 140 |
| E-MINI EURO FX FUTURES | | | | | | | | | |
| SEP18 | --- | --- | --- | 59 | --- | --- | --- | --- | 9 |
| TOTALS: | | | | 59 | | | | | 9 |
| HUNGARIAN FORINT (US) FUTURES | | | | | | | | | |
| TOTALS: | | | | | | | 194 | | 0 |
| JAPANESE YEN FUTURE | | | | | | | | | |
| SEP18 | --- | --- | --- | 8026 | --- | --- | 330 | 1559 | --- |
| TOTALS: | | | | 8026 | | | 330 | 1559 | 0 |
| KOREAN WON/USD FUTURE | | | | | | | | | |
| SEP18 | --- | --- | --- | --- | --- | --- | 251 | --- | --- |
| TOTALS: | | | | | | | 251 | | 0 |

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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SWISS FRANC FUTURES

| | | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|-----|-----|-----|-----|----|
| SEP18 | --- | --- | --- | 468 | --- | --- | --- | --- | --- | 14 |
| TOTALS: | | | | 468 | | | | | | 14 |

TURKISH LIRA/USD FUTURE

| | | | | | | | | | | |
|---------|--|--|--|-----|--|--|-----|--|--|---|
| TOTALS: | | | | 350 | | | 626 | | | 0 |
|---------|--|--|--|-----|--|--|-----|--|--|---|

COMMODITY ABBREVIATION TABLE

| | | | | |
|--------------------------|----------------------------|-------------------------|---------------------------|-------------------------|
| MICBP = E-MICRO GBP/USD | MIJPY = MICRO JYP/USD | USDJP = OTC USDJYP SUB | MP = MEXICAN PESO | RF = EFX/SF CROSS RATES |
| BY = BP/JY CROSS RATES | KRW = KOREAN WON | NE = NEW ZEALND DOLLAR | JY = JAPANESE YEN | USDCA = OTC USDCAD SUB |
| RA = S.AFRICAN RAND | TRY = TURKISH LIRA | CA = EC/AD CROSS RATES | UN = NKR/USD CROSS RATE | JYV = JAPANESE YEN VOL |
| INRUP = INDIAN RUPEE | CZ = CZECK KORUNA (US) | RMB = RMB USD | OTCCU = OTC CADUSD SUB | CC = EC/CD CROSS RATES |
| CHL = CHILEAN PESO | EURUS = OTC EURUSD SUB | RP = EFX/BP CROSS RATES | CY = CD/JY CROSS RATES | KE = EC/SEK CROSS RATES |
| OTCAU = OTC AUDUSD SUB | RU = RUSSIAN RUBLE | USDCH = OTC USDCHF SUB | AJ = AD/JY CROSS RATES | K = CZECK KORUNA (EC) |
| MICEU = E-MICRO EUR/USD | E7 = E-MINI EURO FX | GBPUS = OTC GBPUSD SUB | OTCGU = OTC GBPUSD SUB | BF = BP/SF CROSS RATES |
| MICAD = E-MICRO AUD/USD | ECEU = EURO FX (EU) | ECV = EURO FX VOL | BP = BRITISH POUND | SF = SWISS FRANC |
| AC = AD/CD CROSS RATES | PZ = POLISH ZLOTY (US) | RY = EFX/JY CROSS RATES | MICHF = MICRO CHF/USD | MCCDD = MICRO CAD/USD |
| BR = BRAZIL REAL | BPEU = BRITISH POUND (EU) | AN = AD/NE CROSS RATES | CDV = CANADIAN DOLLAR VOL | AD = AUSTRALIAN DOLLAR |
| AUDUS = OTC AUDUSD SUB | FR = HUNGARIAN FORINT (US) | CD = CANADIAN DOLLAR | SE = SKR/USD CROSS RATES | Z = POLISH ZLOTY (EC) |
| J7 = E-MINI JAPANESE YEN | EC = EURO FX | CN = EC/NOK CROSS RATES | | |