



2018 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

PG07 BULLETIN #223@

CURRENCY FUTURES

Fri, Nov 16, 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	----	LOW		
									HIGH		LOW			
BRIT PND FUT														
NOV18	1.2843	1.2855	1.2767A	1.2831	(.7794)	+	34	----	435	771	+	50	1.3329B	1.2720
DEC18	1.2781	1.2895	1.2777	1.2847	(.7784)	+	35	748	147200	216884	-	2316	1.4494B	1.2722
JAN19	1.2843	1.2917	1.2807A	1.2872	(.7769)	+	33	----	1823	2090	+	152	1.3344B	1.2800
FEB19	----	----	1.2826A	1.2893	(.7756)	+	34	----	120	150	-	50	1.3226	1.2800
MAR19	1.2869	1.2954	1.2848A	1.2911	(.7745)	+	34	----	336	7851	-	36	1.4590B	1.2789
JUN19	1.2942	1.2980	1.2928	1.2970	(.7710)	+	31	----	13	355	+	10	1.4624B	1.2878
SEP19	1.3044	1.3044	1.3043	1.3031	(.7674)	+	30	----	2	90	-	1	1.4623B	1.2927
DEC19	----	1.3124B	1.3054A	1.3093	(.7638)	+	27	----	1	42	-	1	1.3574B	1.3007A
TOTAL							748	149930	228233	-	2192			
CANADA DLR FUT														
NOV18	----	----	0.7590A	0.7596	(1.3165)	+	2	----	175	247	-	115	.7824	.7548A
DEC18	0.7593	0.7622	0.7587	0.7600	(1.3158)	+	2	107	82536	123591	+	2229	.8261B	.7500A
JAN19	0.7602	0.7602	0.7602	0.7607	(1.3146)	+	2	----	213	136	-	147	.7796B	.7563A
FEB19	----	----	0.7605A	0.7611	(1.3139)	+	2	----	----	71	UNCH		.7709	.7568A
MAR19	0.7608	0.7633	0.7605A	0.7614	(1.3134)	+	1	----	6174	7982	+	4855	.8250B	.7540A
JUN19	0.7643	0.7643	0.7632A	0.7625	(1.3115)	+	1	----	4	590	+	2	.8081B	.7542A
SEP19	0.7655	0.7655	0.7645A	0.7635	(1.3098)	+	1	----	5	344	+	3	.8054B	.7549A
DEC19	----	0.7663B	0.7643A	0.7645	(1.3080)		UNCH	----	5	52	-	25	.7880	.7599A
TOTAL							107	89112	133013	+	6802			
EMINI EURFX FUT														
DEC18	1.13490	1.14460	1.13470	1.14380	(.8743)	+	61	----	4779	14672	-	8	1.19370B	1.12460
MAR19	1.14640	1.15390	1.14510A	1.15370	(.8668)	+	60	----	15	126	+	5	1.19950	1.13500
TOTAL							0	4794	14798	-	3			
EURO FX FUT														
NOV18	1.13250	1.14170	1.13250	1.14135	(.8762)	+	61	----	1053	5185	-	34	1.18640	1.12300
DEC18	1.13500	1.14465	1.13465	1.14380	(.8743)	+	61	2762	217548	491442	+	3557	1.28355	1.09020
JAN19	1.13890	1.14800	1.13890	1.14765	(.8713)	+	60	----	2771	2070	-	140	1.19265	1.12885
FEB19	1.14400	1.15060B	1.14220A	1.15095	(.8688)	+	60	----	842	803	-	159	1.16480	1.13300
MAR19	1.14490	1.15450	1.14455	1.15370	(.8668)	+	60	----	6786	22729	+	2154	1.29285	1.13530
JUN19	1.15780	1.16315	1.15575A	1.16320	(.8597)	+	61	2000	95	7334	+	1968	1.29400B	1.14535A
SEP19	1.17095	1.17340	1.16515A	1.17295	(.8526)	+	59	----	42	805	+	10	1.30750	1.15540A
DEC19	1.18110	1.18195B	1.17495A	1.18280	(.8455)	+	57	----	18	3509	UNCH		1.30000	1.16500
MAR20	----	1.19075B	----	1.19270	(.8384)	+	54	----	----	207	UNCH		1.23350B	1.17945A
TOTAL							4762	229155	534084	+	7356			
EMINI J YEN FUT														
DEC18	0.0088210	.0088960	.0088210	.0088810	(112.5999)	+	58	----	768	901	-	168	.009261B	.008770
MAR19	0.0089440	.0089660B	.0089440	.0089560	(111.6570)	+	58	----	3	18	+	2	.009083B	.008849A
TOTAL							0	771	919	-	166			
JAPAN YEN FUT														
NOV18	0.0088130	.0088715	.0088125A	.0088630	(112.8286)	+	58	----	791	599	+	74	.009165	.008752
DEC18	0.0088225	.0088960	.0088200	.0088810	(112.5999)	+	58	70	174808	218488	-	5502	.009723	.008768
JAN19	0.0088520	.0089200	.0088520	.0089115	(112.2146)	+	57	----	1496	534	+	11	.009108	.008800
FEB19	0.0089110	.0089500	.0089110	.0089355	(111.9132)	+	58	----	508	68	-	20	.009058B	.008824
MAR19	0.0089075	.0089660	.0089075	.0089560	(111.6570)	+	58	----	3133	4836	+	1997	.009783	.008845
JUN19	0.0090220	.0090220	.0090220	.0090275	(110.7726)	+	59	----	9	120	+	8	.009833B	.008926
SEP19	----	.0090965B	----	.0091010	(109.8780)	+	56	----	----	17	UNCH		.009910B	.009010A
DEC19	----	.0091720B	----	.0091785	(108.9503)	+	55	----	10	20	UNCH		.009500B	.009039A
MAR20	----	----	----	.0092575	(108.0205)	+	53	----	----	3	UNCH		.009447	.009250
TOTAL							70	180755	224685	-	3432			
MEX PESO FUT														
DEC18	0.04917	.04958	.04882	.04946	(20.22)	+	37	2763	53115	183992	-	1826	.05341	.04678A
MAR19	0.04841	.04885B	.04813A	.04873	(20.52)	+	37	----	45	2407	+	14	.05267B	.04759A
TOTAL							2763	53160	186399	-	1812			
SWISS FRNC FUT														
DEC18	0.9961	1.0033	.9938	1.0026	(.9974)	+	57	340	25503	76225	-	1201	1.1064B	.9902
MAR19	1.0060	1.0129B	1.0036A	1.0123	(.9878)	+	56	----	510	540	+	8	1.1170B	1.0002A
JUN19	----	1.0210B	1.0142A	1.0218	(.9787)	+	56	----	1	53	UNCH		1.1259B	1.0107A
SEP19	----	1.0276B	1.0240A	1.0314	(.9696)	+	54	----	1	20	UNCH		1.1343B	1.0207A
DEC19	----	1.0369B	----	1.0412	(.9604)	+	53	----	----	6	UNCH		1.0910B	1.0367A
TOTAL							340	26015	76844	-	1193			

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									
DEC18	---	2763	11295	---	---	---	195	---	---
TOTALS:		2763	11295				195		0
EURO FX FUTURES									
DEC18	---	578	1122	----	----	2184	6795	----	438
JUN19	---	---	----	----	----	2000	4000	----	----
TOTALS:		578	1122			4184	10795		438
SWISS FRANC FUTURES									
DEC18	---	340	3509	----	----	----	----	----	112
TOTALS:		340	3509						112
CANADIAN DOLLAR FUTURE									
DEC18	---	107	285	----	----	----	----	----	----
DEC19	---	----	27	----	----	----	----	----	27
TOTALS:		107	312						27
BRITISH POUND FUTURE									
DEC18	---	100	3944	----	----	648	4589	----	144
MAR19	---	----	----	----	----	----	1527	----	----
TOTALS:		100	3944			648	6116		144
JAPANESE YEN FUTURE									
DEC18	---	70	476	----	----	----	491	----	----
TOTALS:		70	476				491		0
CHINESE RENMINBI (USD) FUTURES									
TOTALS:							40		0
E-MICRO EUR/USD FUTURES									
DEC18	---	----	----	----	----	----	----	----	463
TOTALS:									463
E-MINI EURO FX FUTURES									

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.
© Copyright CME Group Inc. All rights reserved.



PRELIMINARY

PG07 BULLETIN #223@

CURRENCY FUTURES

Fri, Nov 16, 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.

DEC18	---	---	---	1	---	---	---	---	---	191
TOTALS:				1						191
KOREAN WON/USD FUTURE										
DEC18	---	---	---	---	---	---	---	286	---	---
TOTALS:								535		0

COMMODITY ABBREVIATION TABLE

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