



FINAL

PG07 BULLETIN #136@

CURRENCY FUTURES

Tue, Jul 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=MINIMAL, 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	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----		
									HIGH	LOW			
BRIT PND FUT													
JUL18	----	----	----	1.3266	(.7538)	UNCH	----	936	UNCH	1.4418B	1.3071A		
AUG18	1.3255	1.3272B	1.3098A	1.3138	(.7612)	110	206	643	-	54	1.4436B	1.3089A	
SEP18	1.3271	1.3304	1.3101	1.3156	(.7601)	110	167249	175817	+	2925	1.4463	1.2385A	
OCT18	1.3296	1.3308B	*1.3134A	1.3173	(.7591)	109	190	111	-	37	1.3450B	1.3134A	
NOV18	1.3235	#1.3329B	*1.3155A	1.3194	(.7579)	NEW	5	5	+	5	1.3529B	1.3155A	
DEC18	1.3341	1.3350B	1.3174A	1.3210	(.7570)	110	9176	10174	+	8826	1.4494B	1.2838	
MAR19	----	----	----	1.3271	(.7535)	110	----	349	UNCH	1.4590B	1.3136A		
JUN19	1.3346	1.3346	1.3346	1.3330	(.7502)	111	1	52	+	1	1.4624B	1.3319A	
TOTAL							73	176827	188087	+	11666		
CANADA DLR FUT													
JUL18	0.7605	0.7605	0.7586	0.7592	(1.3172)	16	6	44	-	2	.7990B	.7479	
AUG18	0.7613	0.7623B	0.7575A	0.7584	(1.3186)	27	115	266	-	69	.7985B	.7485A	
SEP18	0.7616	0.7634	0.7572	0.7588	(1.3179)	27	55063	151938	+	1639	.9340B	.7341A	
OCT18	----	0.7632B	0.7584A	0.7592	(1.3172)	27	10	18	UNCH	.7801B	.7583		
DEC18	0.7641	0.7643	0.7587	0.7601	(1.3156)	26	66	4914	+	30	.8261B	.7500A	
MAR19	----	0.7640B	----	0.7613	(1.3135)	26	----	569	UNCH	.8250B	.7540A		
JUN19	----	----	0.7624A	0.7624	(1.3116)	25	----	127	UNCH	.8081B	.7542A		
SEP19	----	----	0.7631A	0.7635	(1.3098)	25	----	51	UNCH	.8054B	.7549A		
TOTAL							28	55260	157927	+	1598		
EMINI EURFX FUT													
SEP18	1.17650	1.17970	1.17020A	1.17160	(.8535)	51	2657	12786	+	39	1.26430B	1.15820A	
DEC18	1.18700	1.18810B	1.17870A	1.18010	(.8474)	51	14	26	UNCH	1.19370B	1.16680A		
TOTAL							0	2671	12812	+	39		
EMINI EURFX FUT													
JUL18	----	----	----	1.17165	(.8535)	UNCH	----	4475	UNCH	1.25720B	1.15365		
AUG18	1.17345	1.17650	1.16800	1.16860	(.8557)	51	334	1299	-	54	1.25140B	1.15620A	
SEP18	1.17630	1.17975	1.17010	1.17160	(.8535)	51	78	193339	479546	+	1271	1.27400	1.09010A
OCT18	1.17910	1.18220	1.17400A	1.17425	(.8516)	51	493	270	+	16	1.19220	1.16620	
NOV18	1.18135	#1.18460B	*1.17720A	1.17745	(.8493)	NEW	5	5	+	5	1.18460B	1.17720A	
DEC18	1.18480	1.18805B	1.17895A	1.18010	(.8474)	51	207	6900	+	23	1.28355	1.09020	
MAR19	1.19585	1.19585	1.18855	1.18955	(.8407)	51	36	960	-	5	1.29285	1.17665	
JUN19	1.20615	1.20615	1.19810	1.19910	(.8340)	50	15	574	+	3	1.29400B	1.18705A	
SEP19	1.21345	1.21345	1.20885A	1.20890	(.8272)	51	11	429	+	1	1.30750	1.19700A	
DEC19	----	----	----	1.21890	(.8204)	50	----	81	UNCH	1.30000	1.21600		
TOTAL							78	194440	494539	+	1260		
EMINI J YEN FUT													
SEP18	0.0089410	.0089460	*.0088910	.0088980	(112.3848)	44	736	636	+	18	.009676B	.008891	
DEC18	----	.0090050B	*.0089520A	.0089585	(111.6258)	45	----	5	UNCH	.009261B	.008952A		
TOTAL							0	736	641	+	18		
EMINI J YEN FUT													
JUL18	----	----	----	.0089030	(112.3217)	UNCH	----	223	UNCH	.009635	.008873		
AUG18	0.0089085	.0089180	*.0088735	.0088780	(112.6380)	44	875	752	-	21	.009424B	.008874	
SEP18	0.0089405	.0089465	*.0088905	.0088980	(112.3848)	44	2213	128333	213535	+	1984	.009670B	.008891
OCT18	0.0089400	.0089600	*.0089150	.0089175	(112.1391)	44	843	167	+	62	.009261B	.008915	
NOV18	----	----	*.0089420A	.0089400	(111.8568)	NEW	502	502	UNCH	----	.008942A		
DEC18	0.0089765	.0089765	.0089530	.0089585	(111.6258)	45	28	913	-	15	.009723	.008951A	
MAR19	----	----	----	.0090290	(110.7542)	45	----	42	UNCH	.009783	.009013A		
JUN19	----	----	.0091040A	.0090995	(109.8961)	45	1	1	+	1	.009833B	.009039A	
SEP19	----	----	*.0092120A	.0091735	(109.0096)	45	----	3	UNCH	.009901B	.009212A		
TOTAL							2213	130582	215636	+	2011		
MEX PESO FUT													
SEP18	0.05263	.05264	.05224	.05248	(19.05)	10	44882	154901	+	7653	.05444B	.04697	
DEC18	0.05184	.05190B	.05156A	.05174	(19.33)	10	1	107	UNCH	.05312B	.04678A		
TOTAL							0	44883	155008	+	7653		
SWISS FRNC FUT													
SEP18	1.0086	1.0125	1.0049	1.0058	(.9942)	28	27674	91870	-	895	1.1065B	.9984	
DEC18	1.0176	1.0207B	1.0134A	1.0143	(.9859)	27	5	66	+	2	1.1064B	1.0069A	
MAR19	----	1.0283B	1.0235A	1.0234	(.9771)	28	----	16	UNCH	1.1170B	1.0157A		
TOTAL							28	27679	91952	-	893		

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
JAPANESE YEN FUTURE									
SEP18	---	2213	7851	---	---	---	541	---	5
TOTALS:		2213	7851				541		5
EURO FX FUTURES									
SEP18	---	78	2890	---	---	---	31192	---	9
TOTALS:		78	2890				31192		9
CANADIAN DOLLAR FUTURE									
SEP18	---	28	1613	---	---	---	246	---	---
TOTALS:		28	1613				246		0
SWISS FRANC FUTURES									
SEP18	---	28	857	---	---	---	---	---	---
TOTALS:		28	857				---		0
BRITISH POUND FUTURE									
SEP18	---	10	3193	---	---	---	1217	---	6
DEC18	---	---	---	---	---	63	875	---	---
TOTALS:		10	3193			63	2192		6
CZECH KORUNA (US) FUTURES									
TOTALS:							15		0
E-MINI EURO FX FUTURES									
SEP18	---	---	73	---	---	---	---	---	---
TOTALS:			73				---		0
KOREAN WON/USD FUTURE									
JUL18	---	---	---	---	---	---	254	---	---
AUG18	---	---	---	---	---	---	254	---	---
TOTALS:							508		0
MEXICAN PESO FUTURE									
SEP18	---	---	8087	---	---	---	167	---	---
TOTALS:			8087				167		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.



FINAL

PG07 BULLETIN #136@

CURRENCY FUTURES

Tue, Jul 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.

TURKISH LIRA/USD FUTURE

SEP18	---	---	---	91	---	---	85	511	---	---
TOTALS:				91			85	521		0

COMMODITY ABBREVIATION TABLE

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