

2019 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>  
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FINAL

PG07 BULLETIN # 99@

CURRENCY FUTURES

Thu, May 23, 2019 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. CHGE<br>REC/PROCAL | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ----     | CONTRACT | ----             |
|-----------------|-------------|-------------|------------|--------------------------------------|------------|----------------|---------------|----------|----------|------------------|
|                 |             |             |            |                                      |            |                |               | HIGH     | LOW      |                  |
| BRIT PND FUT    |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 1.2674      | 1.2698      | 1.2618     | 1.2669 ( .7893) -                    | 16         | 114075         | 195303 +      | 6417     | 1.4624B  | 1.2591           |
| JUL19           | 1.2680      | 1.2700      | *1.2649    | 1.2688 ( .7881) -                    | 16         | 1243           | 2086 +        | 136      | 1.3420B  | 1.2649           |
| AUG19           | 1.2729      | 1.2729      | 1.2718A    | 1.2709 ( .7868) -                    | 16         | 922            | 575 -         | 59       | 1.3232   | 1.2717           |
| SEP19           | 1.2736      | 1.2754      | 1.2680     | 1.2726 ( .7858) -                    | 16         | 926            | 5778 +        | 671      | 1.4623B  | 1.2680           |
| OCT19           | ----        | ----        | 1.2738A    | 1.2740 ( .7849) -                    | 17         | ----           | ----          | ----     | UNCH     | 1.2905           |
| DEC19           | ----        | ----        | ----       | 1.2777 ( .7827) -                    | 18         | 2              | 561           | UNCH     | 1.3574B  | 1.2729A          |
| MAR20           | 1.2825      | 1.2855      | 1.2811     | 1.2828 ( .7795) -                    | 18         | 9              | 89 +          | 1        | 1.3565B  | 1.2788A          |
| JUN20           | ----        | ----        | *1.2845A   | 1.2868 ( .7771) -                    | 21         | 19             | 7 -           | 18       | 1.4558B  | 1.2845A          |
| TOTAL           |             |             |            |                                      |            | 0              | 117196        | 204399 + | 7148     |                  |
| CANADA DLR FUT  |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 0.7448      | 0.7449      | 0.7410     | 0.7419 ( 1.3479) -                   | 32         | 66             | 81726         | 131788 + | 3301     | .8081B .7347     |
| JUL19           | 0.7436      | 0.7436      | 0.7436     | 0.7425 ( 1.3468) -                   | 32         | 534            | 288 +         | 4        | .7552    | .7405            |
| AUG19           | 0.7434      | 0.7434      | 0.7434     | 0.7430 ( 1.3459) -                   | 32         | 1696           | 889 +         | 401      | .7488    | .7423            |
| SEP19           | 0.7462      | 0.7462      | 0.7428     | 0.7434 ( 1.3452) -                   | 32         | 643            | 5389 +        | 168      | .8054B   | .7361            |
| DEC19           | 0.7469      | 0.7470      | 0.7440     | 0.7447 ( 1.3428) -                   | 32         | 242            | 2516 +        | 208      | .7880    | .7376            |
| MAR20           | 0.7476      | 0.7476      | 0.7454     | 0.7458 ( 1.3408) -                   | 33         | 74             | 722 +         | 68       | .7705B   | .7390A           |
| JUN20           | ----        | ----        | 0.7468A    | 0.7465 ( 1.3396) -                   | 33         | ----           | 114           | UNCH     | .7640    | .7464A           |
| DEC20           | 0.7480      | 0.7480      | *0.7480    | 0.7475 ( 1.3378) -                   | 33         | 2              | 4 +           | 2        | .7650    | .7480            |
| TOTAL           |             |             |            |                                      |            | 66             | 84917         | 141710 + | 4152     |                  |
| EMINI EURFX FUT |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 1.11750     | 1.12080     | *1.11270   | 1.12035 ( .8926) +                   | 19         | 5270           | 16738 +       | 254      | 1.17170B | 1.11270          |
| SEP19           | 1.12560     | 1.12940     | *1.12120   | 1.12885 ( .8859) +                   | 19         | 47             | 59 +          | 21       | 1.16160B | 1.12120          |
| TOTAL           |             |             |            |                                      |            | 0              | 5317          | 16797 +  | 275      |                  |
| EMINI EURFX FUT |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 1.11740     | 1.12085     | *1.11265   | 1.12035 ( .8926) +                   | 19         | 171            | 240316        | 505325 + | 8355     | 1.29400B 1.11265 |
| JUL19           | 1.11975     | 1.12325     | *1.11560   | 1.12310 ( .8904) +                   | 20         | 1310           | 597 -         | 89       | 1.15700  | 1.11560          |
| AUG19           | 1.12200     | 1.12650     | *1.11860   | 1.12630 ( .8879) +                   | 20         | 947            | 178 -         | 143      | 1.14280B | 1.11860          |
| SEP19           | 1.12605     | 1.12910     | *1.12120   | 1.12885 ( .8859) +                   | 19         | 14179          | 30057 +       | 12155    | 1.30750  | 1.12120          |
| DEC19           | 1.13445     | 1.13700     | *1.12990   | 1.13695 ( .8795) +                   | 18         | 622            | 3956 +        | 112      | 1.30000  | 1.12990          |
| MAR20           | 1.14260     | 1.14500     | *1.13810   | 1.14530 ( .8731) +                   | 16         | 189            | 1198          | UNCH     | 1.23350B | 1.13810          |
| JUN20           | 1.14850     | 1.15325B    | *1.14585A  | 1.15285 ( .8674) +                   | 12         | 51             | 330 -         | 6        | 1.18685B | 1.14585A         |
| SEP20           | ----        | ----        | *1.15845A  | 1.16005 ( .8620) +                   | 9          | 17             | 145 +         | 13       | 1.19150  | 1.15845A         |
| DEC20           | ----        | ----        | ----       | 1.16720 ( .8568) +                   | 6          | ----           | 104           | UNCH     | 1.20000  | 1.16600          |
| TOTAL           |             |             |            |                                      |            | 171            | 257631        | 541890 + | 20397    |                  |
| EMINI J YEN FUT |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 0.0090810   | .0091510B   | .0090760   | .0091495( 109.2956) +                | 64         | 631            | 1022 +        | 55       | .009490B | .008935          |
| SEP19           | 0.0091590   | .0092120B   | .0091450A  | .0092150( 108.5187) +                | 64         | 2              | 11            | UNCH     | .009259B | .009004A         |
| TOTAL           |             |             |            |                                      |            | 0              | 633           | 1033 +   | 55       |                  |
| JAPAN YEN FUT   |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 0.0090795   | .0091515    | .0090765   | .0091495( 109.2956) +                | 64         | 51             | 156599        | 166446 + | 1990     | .009833B .008926 |
| JUL19           | 0.0091130   | .0091700    | .0091010A  | .0091705( 109.0453) +                | 64         | 966            | 1026 -        | 169      | .009210B | .008964A         |
| AUG19           | 0.0091780   | .0091880B   | .0091250A  | .0091955( 108.7488) +                | 65         | 2082           | 2100 +        | 393      | .009234B | .008988A         |
| SEP19           | 0.0091560   | .0092170    | .0091445   | .0092150( 108.5187) +                | 64         | 758            | 1386 +        | 128      | .009901B | .009002A         |
| DEC19           | 0.0092215   | .0092800    | .0092105   | .0092795( 107.7644) +                | 65         | 19             | 340 +         | 13       | .009617B | .009039A         |
| MAR20           | ----        | ----        | ----       | .0093445( 107.0148) +                | 63         | 1              | 229           | UNCH     | .009698B | .009167          |
| JUN20           | ----        | .0093915B   | ----       | .0094035( 106.3434) +                | 60         | ----           | 2             | UNCH     | .009437B | .009207A         |
| SEP20           | ----        | ----        | ----       | .0094605( 105.7027) +                | 58         | ----           | 2             | UNCH     | .009557  | .009458          |
| TOTAL           |             |             |            |                                      |            | 51             | 160425        | 171530 + | 2355     |                  |
| MEX PESO FUT    |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 0.05246     | .05251      | .05216     | .05218 ( 19.16) -                    | 29         | 53401          | 274623 -      | 1252     | .05287   | .04721A          |
| SEP19           | 0.05164     | .05173B     | .05142A    | .05142 ( 19.45) -                    | 27         | 1712           | 3169 +        | 1234     | .05210B  | .04985A          |
| DEC19           | ----        | ----        | ----       | .05067 ( 19.74) -                    | 26         | ----           | 1             | UNCH     | .05091B  | .04994A          |
| TOTAL           |             |             |            |                                      |            | 0              | 55113         | 277793 - | 18       |                  |
| SWISS FRNC FUT  |             |             |            |                                      |            |                |               |          |          |                  |
| JUN19           | 0.9931      | .9997       | .9922      | .9995 ( 1.0005) +                    | 57         | 105            | 26695         | 88172 +  | 294      | 1.1259B .9814    |
| SEP19           | 1.0013      | 1.0081B     | 1.0009A    | 1.0080 ( .9921) +                    | 57         | 68             | 221 +         | 46       | 1.1343B  | .9901A           |
| DEC19           | ----        | 1.0144B     | 1.0101A    | 1.0164 ( .9839) +                    | 56         | ----           | 26            | UNCH     | 1.0910B  | .9999A           |
| MAR20           | ----        | 1.0208B     | 1.0191A    | 1.0248 ( .9758) +                    | 56         | ----           | 16            | UNCH     | 1.0652B  | 1.0105A          |
| JUN20           | ----        | 1.0277B     | ----       | 1.0324 ( .9686) +                    | 53         | ----           | 1             | UNCH     | 1.0720   | 1.0199A          |
| TOTAL           |             |             |            |                                      |            | 105            | 26763         | 88436 +  | 340      |                  |

EX-PIT & OTHER BREAKDOWN

|                        | -----DELIVERY-----<br>CASH OR PHYSICAL<br>DAILY MTH-TO-DATE | EFP<br>DAILY<br>TOTALS | EFP<br>M-T-D<br>TOTALS | EFS<br>DAILY<br>TOTALS | EFR<br>DAILY<br>TOTALS | BLOCKS<br>DAILY<br>TOTALS | BLOCKS<br>M-T-D<br>TOTALS | TAS<br>DAILY<br>TOTALS | TRANSFERS<br>DAILY<br>TOTALS |
|------------------------|---|------------------------|------------------------|------------------------|------------------------|---------------------------|---------------------------|------------------------|------------------------------|
| SWISS FRANC FUTURES    |   |                        |                        |                        |                        |                           |                           |                        |                              |
| JUN19                  | ---   | 105                    | 689                    | ---                    | ---                    | ---                       | ---                       | ---                    | ---                          |
| TOTALS:                |   | 105                    | 689                    |                        |                        |                           |                           |                        | 0                            |
| CANADIAN DOLLAR FUTURE |   |                        |                        |                        |                        |                           |                           |                        |                              |
| JUN19                  | ---   | 66                     | 375                    | ----                   | ----                   | ----                      | ----                      | ----                   | 1                            |
| TOTALS:                |   | 66                     | 375                    |                        |                        |                           |                           |                        | 1                            |
| JAPANESE YEN FUTURE    |   |                        |                        |                        |                        |                           |                           |                        |                              |
| JUN19                  | ---   | 51                     | 2360                   | ---                    | ---                    | ---                       | 225                       | ---                    | ---                          |
| TOTALS:                |   | 51                     | 2360                   |                        |                        |                           | 225                       |                        | 0                            |
| EURO FX FUTURES        |   |                        |                        |                        |                        |                           |                           |                        |                              |
| JUN19                  | ---   | 36                     | 5585                   | ---                    | ---                    | 135                       | 1877                      | ---                    | ---                          |
| SEP19                  | ---   | ----                   | ----                   | ----                   | ----                   | ----                      | 152                       | ----                   | ----                         |
| DEC19                  | ---   | ----                   | ----                   | ----                   | ----                   | ----                      | 113                       | ----                   | ----                         |
| TOTALS:                |   | 36                     | 5585                   |                        |                        | 135                       | 2142                      |                        | 0                            |
| BRITISH POUND FUTURE   |   |                        |                        |                        |                        |                           |                           |                        |                              |
| JUN19                  | ---   | ----                   | 908                    | ---                    | ---                    | ----                      | 229                       | ----                   | ----                         |
| TOTALS:                |   |                        | 908                    |                        |                        |                           | 436                       |                        | 0                            |
| E-MINI EURO FX FUTURES |   |                        |                        |                        |                        |                           |                           |                        |                              |
| JUN19                  | ---   | ----                   | 1                      | ---                    | ---                    | ----                      | ----                      | ----                   | ----                         |
| TOTALS:                |   |                        | 1                      |                        |                        |                           |                           |                        | 0                            |
| KOREAN WON/USD FUTURE  |   |                        |                        |                        |                        |                           |                           |                        |                              |
| JUN19                  | ---   | ----                   | ----                   | ----                   | ----                   | ----                      | 592                       | ----                   | ----                         |
| TOTALS:                |   |                        |                        |                        |                        |                           | 592                       |                        | 0                            |

COMMODITY ABBREVIATION TABLE

|                        |                          |                        |                        |                         |
|------------------------|--------------------------|------------------------|------------------------|-------------------------|
| MP = MEXICAN PESO      | J7 = E-MINI JAPANESE YEN | KRW = KOREAN WON       | BY = BP/JY CROSS RATES | MICBP = E-MICRO GBP/USD |
| USDJP = OTC USDJPY SUB | CN = EC/NOK CROSS RATES  | JYV = JAPANESE YEN VOL | JY = JAPANESE YEN      | NE = NEW ZEALND DOLLAR  |
| TRY = TURKISH LIRA     | UN = NKR/USD CROSS RATE  | RA = S.AFRICAN RAND    | USDCA = OTC USDCAD SUB | CA = EC/AD CROSS RATES  |

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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OTCCU = OTC CADUSD SUB

RMB = RMB USD

CC = EC/CD CROSS RATES

INRUP = INDIAN RUPEE

RP = EFX/BP CROSS RATES

CY = CD/JY CROSS RATES

OTCAU = OTC AUDUSD SUB

KE = EC/SEK CROSS RATES

RU = RUSSIAN RUBLE

CHL = CHILEAN PESO

MICEU = E-MICRO EUR/USD

E7 = E-MINI EURO FX

AJ = AD/JY CROSS RATES

K = CZECK KORUNA (EC)

USDCH = OTC USDCHF SUB

EURUS = OTC EURUSD SUB

GBPUS = OTC GBPUSD SUB

ECV = EURO FX VOL

MICAD = E-MICRO AUD/USD

BF = BP/SF CROSS RATES

OTCGU = OTC GBPUSD SUB

BP = BRITISH POUND

SF = SWISS FRANC

MCCDD = MICRO CAD/USD

MICHF = MICRO CHF/USD

BR = BRAZIL REAL

PZ = POLISH ZLOTY (US)

AC = AD/CD CROSS RATES

RY = EFX/JY CROSS RATES

AD = AUSTRALIAN DOLLAR

AN = AD/NE CROSS RATES

CDV = CANADIAN DOLLAR VOL

AUDUS = OTC AUDUSD SUB

SE = SKR/USD CROSS RATES

EC = EURO FX

MIJJPY = MICRO JYP/USD

Z = POLISH ZLOTY (EC)

CD = CANADIAN DOLLAR

RF = EFX/SF CROSS RATES