

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

PG08 BULLETIN #223@

CURRENCY FUTURES CONTINUED

Fri, Nov 16, 2018 PG08

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. RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----	CONTRACT	----
									HIGH	LOW	
AUST DLR FUT											
NOV18	.7277	.7331	.7265A	.7331 (1.3641) +	400	----	59	475 -	6	.7450	.7035
DEC18	.7280	.7341	.7254	.7334 (1.3635) +	400	22	118576	148000 +	1014	.8097B	.7024
JAN19	.7262	#.7336	.7260	.7337 (1.3630) +	410	----	103	257 +	70	.7336	.7056
FEB19	----	----	.7287A	.7341 (1.3622) +	400	----	5	10 -	5	.7265B	.7088A
MAR19	.7296	.7351	.7267	.7344 (1.3617) +	400	----	108	1144 +	43	.8093B	.7036
JUN19	.7337	.7351	.7337	.7356 (1.3594) +	390	----	10	81	UNCH	.8092	.7058A
SEP19	.7360	.7360	.7327A	.7369 (1.3570) +	390	----	17	61	UNCH	.8055B	.7099A
DEC19	----	.7367B	.7336A	.7382 (1.3546) +	380	----	----	24	UNCH	.7382	.7101
JUN20	----	----	----	.7405 (1.3504) +	360	----	----	4	UNCH	.7239	.7220
TOTAL AUST DLR FUT						22	118878	150056 +	1116		
BRAZIL RL FUT											
DEC18	.26525	.26775	.2642	.26685 (3.7474) +	165	----	1872	10655 -	266	.4834B	.2353A
JAN19	.2668	.26715B	.2638A	.26635 (3.7545) +	165	----	10	259 +	3	.2741B	.24705A
TOTAL BRAZIL RL FUT						0	1882	10914 -	263		
NEW ZEALND FUT											
DEC18	.6832	.6887	.6801	.6883 (1.4529) +	420	40	28670	52784 +	1138	.7400	.6428
MAR19	.6829	#.6894B	.6811	.6892 (1.4510) +	420	----	13	334 +	5	.6894B	.6435A
TOTAL NEW ZEALND FUT						40	28683	53118 +	1143		
RUS RUBLE FUT											
DEC18	.01511	.015175	.015055A	.015095 (66.2471) -	15	----	1661	29230 +	153	.01706B	.01402
MAR19	----	.01498B	.01492A	.014935 (66.9568) -	15	----	----	21	UNCH	.01569B	.01394A
TOTAL RUS RUBLE FUT						0	1661	29251 +	153		
S AFR RAND FUT											
DEC18	.07040	.071425B	.069975	.071175 (14.0499) +	700	----	1563	14280 -	39	.07498B	.06283A
TOTAL S AFR RAND FUT						0	1563	14280 -	39		
NOK CROSS RT											
DEC18	0.11807	.11880B	.11785A	.11850 (8.4388) +	310	1	72	1843 +	7	.12450B	.11724A
TOTAL NOK CROSS RT						1	72	1843 +	7		
SEK CROSS RT											
DEC18	0.11087	.11138	.11052A	.11119 (8.9936) +	390	17	75	1516 -	43	.11547B	.10909A
TOTAL SEK CROSS RT						17	75	1516 -	43		
AD/JY CROSS RT											
DEC18	82.4500	82.670B	81.940	82.580 (.0121) -	9	0	146	1322 -	77	82.870B	78.170A
TOTAL AD/JY CROSS RT						0	146	1322 -	77		
AD/NE CROSS RT											
DEC18	1.0654	1.0673B	1.0639A	1.0655 (.9385) -	7	0	1	17	UNCH	1.0995B	1.0615A
TOTAL AD/NE CROSS RT						0	1	17	UNCH		
BP/JY CROSS RT											
DEC18	144.880	145.320	144.490A	144.660 (.0069) -	560	----	103	372	UNCH	149.3500B	139.6500
TOTAL BP/JY CROSS RT						0	103	372	UNCH		
BP/SF CROSS RT											
DEC18	1.2857	1.2929B	1.2800A	1.2814 (.7804) -	380	----	13	85 -	3	1.3150B	1.2431A
MAR19	----	1.2848B	1.2764A	1.2754 (.7841) -	370	----	----	1	UNCH	1.3067B	1.2421A
TOTAL BP/SF CROSS RT						0	13	86 -	3		
EC/AD CROSS RT											
DEC18	1.5592	1.5670B	1.5583A	1.5596 (.6412) -	20	----	280	2823 +	3	1.6465B	1.5551A
TOTAL EC/AD CROSS RT						0	280	2823 +	3		
EC/BP CROSS RT											
NOV18	----	.88935B	.88365A	.88955 (1.1242) +	245	----	----	26	UNCH	.91125B	.8669A
DEC18	.8880	.89135	.88325	.8903 (1.1232) +	230	19	4015	37262 -	301	.91315B	.8666
JAN19	----	.89145B	.88575A	.8916 (1.1216) +	240	----	----	40	UNCH	.90415B	.8690A
MAR19	.89035	.8942	.8876A	.8936 (1.1191) +	230	----	13	103 +	5	.9049B	.8710
JUN19	----	----	----	.89685 (1.115) +	260	----	----	5	UNCH	.8962	.8962
TOTAL EC/BP CROSS RT						19	4028	37436 -	296		
EC/CD CROSS RT											
DEC18	1.4942	1.5068B	1.4936A	1.5050 (.6645) +	760	----	36	1786	UNCH	1.5723B	1.4826A
TOTAL EC/CD CROSS RT						0	36	1786	UNCH		
EC/JY CROSS RT											
DEC18	128.63	128.90B	128.14A	128.79 (.0078) -	16	----	1703	28246 +	22	133.1800	125.1300
MAR19	128.38	128.87B	128.20A	128.82 (.0078) -	16	----	13	6 +	5	133.0700	126.7900
TOTAL EC/JY CROSS RT						0	1716	28252 +	27		
EC/NOK CROSS RT											
DEC18	----	9.6535B	9.6155A	9.6525 (.1036) +	2650	----	----	159	UNCH	9.8285B	9.4395A
TOTAL EC/NOK CROSS RT						0	0	159	UNCH		
EC/SEK CROSS RT											
DEC18	----	10.2870B	10.2595A	10.2870 (.0972) +	1900	----	----	696	UNCH	10.7140B	10.2105A
TOTAL EC/SEK CROSS RT						0	0	696	UNCH		
EC/SF CROSS RT											
DEC18	1.1402	1.1431	1.1395A	1.1408 (.8766) -	4	----	412	12452 +	44	1.1669B	1.1173A
MAR19	----	1.1417B	1.1392A	1.1397 (.8774) -	4	----	----	18	UNCH	1.1463B	1.1216A
TOTAL EC/SF CROSS RT						0	412	12470 +	44		
CD/JY CROSS RT											
DEC18	----	----	85.890A	85.580 (.0117) -	540	----	----	100	UNCH	88.4000B	83.4200A
TOTAL CD/JY CROSS RT						0	0	100	UNCH		
SF/JY CROSS RT											
DEC18	----	----	----	112.8950 (.0089) -	1000	----	----	7	UNCH	118.0900	111.2700
TOTAL SF/JY CROSS RT						0	0	7	UNCH		

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	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	LOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	HIGH	LOW
CHP FUT											
DEC18	.0014896	.0014896	.0014896	.0014929	(9.83723) +	.0000089	18	1	2301 +	19	.00153B .00143
TOTAL CHP FUT						18	1	2301 +	19		
CNH FUT											
NOV18	6.9267	6.9452B	6.9120A	6.9201	(.14451) -	.0092	332	423 -	22	6.9851B	6.7063A
DEC18	6.9364	6.9541	6.9177	6.9257	(.14439) -	.0108	835	1006 -	125	7.1742B	6.3105A
JAN19	6.9366	6.9592B	6.9238A	6.9307	(.14429) -	.0117	23	84 -	1	7.0020B	6.8630A
FEB19	6.9552	6.9656B	6.9304A	6.9368	(.14416) -	.0121	10	70 +	10	7.0124B	6.8717A
MAR19	6.9608	6.9710B	6.9358A	6.9406	(.14408) -	.0125	15	191	UNCH	7.0234	6.3306A
JUN19	6.9680	6.9827B	6.9625A	6.9516	(.14385) -	.0133	1	24	UNCH	7.0361B	6.3520A
SEP19	----	6.9946B	----	6.9605	(.14367) -	.0126	----	81	UNCH	7.1300B	6.3798A
DEC19	----	7.0049B	----	6.9694	(.14348) -	.0123	----	38	UNCH	7.0727B	6.5149
TOTAL CNH FUT						0	1216	1917 -	138		
INR/USD FUT											
NOV18	138.920	#139.290	138.470	139.180	(.00718) +	.020	5293	1266 +	56	139.2900	133.0500
DEC18	138.440	#138.830B	138.150	138.760	(.00721) +	.020	144	134 +	3	138.8300B	133.5300
TOTAL INR/USD FUT						0	5437	1400 +	59		
MICRO INR/USD F											
NOV18	139.070	139.280	138.480A	139.180	(.00718) +	.020	129	572 +	14	139.3100	133.2000A
DEC18	138.550	#138.830B	138.140A	138.760	(.00721) +	.020	10	14 -	10	138.8300B	133.8000A
TOTAL MICRO INR/USD F						0	139	586 +	4		
TRL FUT											
DEC18	----	----	----	.18465	(5.41565) +	.000575	70	1065 -	70	----	----
TOTAL TRL FUT						70	0	1065 -	70		

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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
NEW ZEALAND DOLLAR FUTURES									
DEC18	---	40	186	---	---	---	---	---	---
TOTALS:		40	186						0
AUSTRALIAN DLR FUTURES									
DEC18	---	22	900	---	---	---	1322	---	1
TOTALS:		22	900				1322		1
EC/BP CROSS RATE FUTURES									
DEC18	---	19	622	---	---	---	536	---	79
MAR19	---	---	16	---	---	---	---	---	---
TOTALS:		19	638				536		79
SKR/USD CROSS RATE FUTURES									
DEC18	---	17	48	---	---	---	---	---	---
TOTALS:		17	48						0
NKR/USD CROSS RATE FUTURES									
DEC18	---	1	36	---	---	---	68	---	---
TOTALS:		1	36				68		0
BP/JY CROSS RATE FUTURES									
TOTALS:			64						0
CHILEAN PESO/US DOLLAR FUTURES									
DEC18	---	---	---	---	---	18	299	---	---
TOTALS:						18	299		0
EC/AD CROSS RATE FUTURES									
DEC18	---	---	48	---	---	---	125	---	---
TOTALS:			48				125		0
EC/JY CROSS RATE FUTURES									
DEC18	---	---	48	---	---	---	78	---	---
TOTALS:			48				78		0
EC/SF X/RATE FUTURES									
DEC18	---	---	389	---	---	---	57	---	108
TOTALS:			389				57		108
RUSSIAN RUBLE FUTURES									
DEC18	---	---	5029	---	---	---	848	---	---
TOTALS:			5029				848		0
S. AFRICAN RAND FUTURES									
DEC18	---	---	93	---	---	---	---	---	---
TOTALS:			93						0
TURKISH LIRA/US DOLLAR (TRY/USD)									
DEC18	---	---	4	---	---	70	226	---	---
TOTALS:			4			70	226		0