

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 #159@

CURRENCY FUTURES CONTINUED

Fri, Aug 17, 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=BIID, 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..

Table with columns: Product Name, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes sections for AUST DLR FUT, BRAZIL RL FUT, NEW ZEALND FUT, RUS RUBLE FUT, S AFR RAND FUT, NOK CROSS RT, SEK CROSS RT, AD/CD CROSS RT, AD/JY CROSS RT, AD/NE CROSS RT, BP/JY CROSS RT, BP/SF CROSS RT, EC/AD CROSS RT, EC/BP CROSS RT, EC/CD CROSS RT, EC/JY CROSS RT, EC/NOK CROSS RT, EC/SEK CROSS RT, EC/SF CROSS RT, CD/JY CROSS RT.

Table with columns: Product Name, GLOBEX OPEN, GLOBEX HIGH, GLOBEX LOW, SETT.PRICE & PT. CHGE RECIPROCAL, RTH VOLUME, GLOBEX® VOLUME, OPEN INTEREST, CONTRACT HIGH, CONTRACT LOW. Includes sections for CHP FUT, CNH FUT, INR/USD FUT, MICRO INR/USD F.

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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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									
SEP18	---	300	1570	---	---	---	---	---	22
DEC18	---	---	---	---	---	---	---	---	9
TOTALS:		300	1570						31
RUSSIAN RUBLE FUTURES									
SEP18	---	6	24	---	---	---	---	---	---
TOTALS:		6	24						0
AUSTRALIAN DLR FUTURES									
SEP18	---	---	3592	---	---	---	264	---	135
DEC18	---	---	---	---	---	---	---	---	2
MAR19	---	---	---	---	---	---	---	---	1
TOTALS:			3592				264		138
BP/JY CROSS RATE FUTURES									
SEP18	---	---	48	---	---	---	---	---	---
TOTALS:			48						0
BRAZILIAN REAL FUTURE									
SEP18	---	---	---	---	---	---	396	---	---
TOTALS:							396		0
EC/AD CROSS RATE FUTURES									
SEP18	---	---	80	---	---	---	350	---	---
TOTALS:			80				350		0
EC/BP CROSS RATE FUTURES									
SEP18	---	---	48	---	---	---	1123	---	---
TOTALS:			48				1123		0
EC/CD CROSS RATE FUTURES									
SEP18	---	---	128	---	---	---	---	---	---
TOTALS:			128						0
EC/JY CROSS RATE FUTURES									
SEP18	---	---	223	---	---	---	---	---	---
TOTALS:			223						0
EC/SF X/RATE FUTURES									
SEP18	---	---	---	---	---	---	131	---	---
TOTALS:							131		0
NKR/USD CROSS RATE FUTURES									
SEP18	---	---	241	---	---	---	132	---	---
TOTALS:			241				132		0
S. AFRICAN RAND FUTURES									
SEP18	---	---	71	---	---	---	---	---	---
TOTALS:			71						0
SKR/USD CROSS RATE FUTURES									
SEP18	---	---	33	---	---	16	64	---	---
TOTALS:			33			16	64		0