

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

PG08 BULLETIN # 99@

CURRENCY FUTURES CONTINUED

Thu, May 23, 2019 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 | | | | | | | | | | | |
| JUN19 | .6884 | .6904 | .6868 | .6897 (1.4499) + | 80 | ---- | 91533 | 180274 - | 191 | .8092 | .6861 |
| JUL19 | .6880 | .6907 | *.6875 | .6903 (1.4486) + | 80 | ---- | 850 | 319 - | 45 | .7207 | .6875 |
| AUG19 | .6887 | .6914 | *.6885 | .6909 (1.4474) + | 80 | ---- | 1126 | 668 + | 118 | .7193B | .6885 |
| SEP19 | .6904 | .6923 | .6888 | .6915 (1.4461) + | 80 | ---- | 449 | 2371 + | 30 | .8055B | .6888 |
| DEC19 | ---- | ---- | .6913A | .6933 (1.4424) + | 80 | ---- | ---- | 329 | UNCH | .7414B | .6910 |
| MAR20 | ---- | ---- | ---- | .6949 (1.4391) + | 70 | ---- | ---- | 16 | UNCH | .7335 | .6935 |
| JUN20 | ---- | ---- | ---- | .6962 (1.4364) + | 60 | ---- | 35 | 7 - | 29 | .7239 | .6969A |
| DEC20 | ---- | ---- | ---- | .6983 (1.4320) + | 30 | ---- | ---- | 7 | UNCH | .7175 | .7115 |
| TOTAL AUST DLR FUT | | | | | | 0 | 93993 | 183991 - | 117 | | |
| BRAZIL RL FUT | | | | | | | | | | | |
| JUN19 | .24725 | .24815 | .24545 | .2468 (4.0519) - | 50 | ---- | 2300 | 40651 - | 311 | .26905B | .24225 |
| JUL19 | .2467 | .24755B | .2449A | .2462 (4.0617) - | 50 | ---- | 990 | 5616 + | 473 | .2628B | .2418A |
| AUG19 | ---- | .24675B | .24445A | .2457 (4.0700) - | 35 | ---- | ---- | 24 | UNCH | .2595B | .24135A |
| SEP19 | ---- | .2462B | .2437A | .2450 (4.0816) - | 45 | ---- | 21 | 29 + | 21 | .2517B | .24165A |
| TOTAL BRAZIL RL FUT | | | | | | 0 | 3311 | 46320 + | 183 | | |
| NEW ZEALND FUT | | | | | | | | | | | |
| JUN19 | .6500 | .6529 | *.6485 | .6521 (1.5335) + | 210 | ---- | 27065 | 59255 + | 8 | .6958B | .6485 |
| SEP19 | .6502 | .6542B | *.6499A | .6534 (1.5305) + | 200 | ---- | 18 | 381 + | 4 | .6958B | .6499A |
| TOTAL NEW ZEALND FUT | | | | | | 0 | 27083 | 59636 + | 12 | | |
| RUS RUBLE FUT | | | | | | | | | | | |
| JUN19 | .01548 | .01548 | .01535 | .01536 (65.1042) - | 120 | ---- | 1361 | 59559 - | 247 | .01567 | .01406A |
| SEP19 | ---- | ---- | .01516A | .015165 (65.9413) - | 125 | ---- | ---- | 50 | UNCH | .01533B | .0139A |
| TOTAL RUS RUBLE FUT | | | | | | 0 | 1361 | 59609 - | 247 | | |
| S AFR RAND FUT | | | | | | | | | | | |
| JUN19 | .069275 | .069425 | .068625 | .068775 (14.5402) - | 650 | ---- | 2253 | 11465 + | 330 | .0743B | .06718A |
| SEP19 | .068075 | .068075 | .067875A | .068025 (14.7005) - | 650 | ---- | 23 | 1613 + | 23 | .0706B | .06658A |
| DEC19 | ---- | ---- | ---- | .067275 (14.8644) - | 625 | ---- | ---- | 1500 | UNCH | ---- | ---- |
| TOTAL S AFR RAND FUT | | | | | | 0 | 2276 | 14578 + | 353 | | |
| NOK CROSS RT | | | | | | | | | | | |
| JUN19 | 0.11420 | .11444 | .11377A | .11415 (8.7604) - | 290 | 13 | 74 | 2153 - | 2 | .11926 | .11371A |
| SEP19 | ---- | ---- | *.11416A | .11447 (8.7359) - | 310 | ---- | ---- | 152 | UNCH | .11708B | .11416A |
| TOTAL NOK CROSS RT | | | | | | 13 | 74 | 2305 - | 2 | | |
| SEK CROSS RT | | | | | | | | | | | |
| JUN19 | 0.10394 | .10425 | .10352 | .10409 (9.6071) - | 10 | 67 | 49 | 1501 - | 49 | .11403B | .10345A |
| SEP19 | ---- | .10487B | .10427A | .10480 (9.5420) - | 10 | ---- | ---- | 4 | UNCH | .10931B | .10426A |
| TOTAL SEK CROSS RT | | | | | | 67 | 49 | 1505 - | 49 | | |
| AD/CD CROSS RT | | | | | | | | | | | |
| JUN19 | ---- | .9297B | .9236A | .9296 (1.0757) + | 51 | | | 11 | UNCH | .9622B | .9204A |
| SEP19 | ---- | .9258B | ---- | .9301 (1.0752) + | 50 | | | 2 | UNCH | .9532B | .9265A |
| TOTAL AD/CD CROSS RT | | | | | | 0 | 0 | 13 | | | |
| AD/JY CROSS RT | | | | | | | | | | | |
| JUN19 | 75.5900 | 75.790B | 75.370A | 75.380 (.0133) - | 45 | 0 | 33 | 999 - | 3 | 80.450 | 73.630A |
| TOTAL AD/JY CROSS RT | | | | | | 0 | 33 | 999 - | 3 | | |
| AD/NE CROSS RT | | | | | | | | | | | |
| JUN19 | 1.0592 | 1.0592 | 1.0574A | 1.0577 (.9454) - | 21 | 0 | 1 | 28 - | 1 | 1.0715B | 1.0279A |
| TOTAL AD/NE CROSS RT | | | | | | 0 | 1 | 28 - | 1 | | |
| BP/JY CROSS RT | | | | | | | | | | | |
| JUN19 | 139.630 | 139.630 | 138.460A | 138.470 (.0072) - | 1160 | ---- | 168 | 628 + | 51 | 148.4600B | 133.6200 |
| TOTAL BP/JY CROSS RT | | | | | | 0 | 168 | 628 + | 51 | | |
| BP/SF CROSS RT | | | | | | | | | | | |
| JUN19 | 1.2718 | 1.2769B | 1.2676A | 1.2675 (.7890) - | 890 | ---- | 10 | 142 + | 2 | 1.3374 | 1.2280A |
| TOTAL BP/SF CROSS RT | | | | | | 0 | 10 | 142 + | 2 | | |
| EC/AD CROSS RT | | | | | | | | | | | |
| JUN19 | 1.6242 | 1.6257B | 1.6196A | 1.6244 (.6156) + | 90 | ---- | 125 | 3333 - | 50 | 1.6591B | 1.5743A |
| TOTAL EC/AD CROSS RT | | | | | | 0 | 125 | 3333 - | 50 | | |
| EC/BP CROSS RT | | | | | | | | | | | |
| JUN19 | .88165 | .8845 | .8797 | .8843 (1.1308) + | 265 | 16 | 3906 | 26130 + | 140 | .9115 | .85015A |
| JUL19 | ---- | .8841B | .8817A | .88515 (1.1298) + | 265 | ---- | ---- | 10 | UNCH | .8844B | .85155A |
| SEP19 | .88665 | .88665 | .8830 | .88705 (1.1273) + | 265 | ---- | 3 | 25 + | 3 | .9100 | .85395 |
| TOTAL EC/BP CROSS RT | | | | | | 16 | 3909 | 26165 + | 143 | | |
| EC/CD CROSS RT | | | | | | | | | | | |
| JUN19 | 1.5006 | 1.5101B | 1.5000A | 1.5100 (.6623) + | 910 | 26 | 80 | 1765 | UNCH | 1.5783B | 1.4949 |
| TOTAL EC/CD CROSS RT | | | | | | 26 | 80 | 1765 | | | |
| EC/JY CROSS RT | | | | | | | | | | | |
| JUN19 | 123.06 | 123.09B | 122.16 | 122.45 (.0082) - | 65 | 644 | 2595 | 26949 + | 104 | 128.2700 | 121.4600 |
| SEP19 | 122.46 | 122.61B | 122.25A | 122.50 (.0082) - | 65 | ---- | 5 | 18 + | 5 | 126.7400 | 122.1800 |
| TOTAL EC/JY CROSS RT | | | | | | 644 | 2600 | 26967 + | 109 | | |
| EC/NOK CROSS RT | | | | | | | | | | | |
| JUN19 | 9.7610 | 9.8120B | 9.7500A | 9.8145 (.1019) + | 4150 | ---- | 137 | 531 - | 99 | 10.0785B | 9.5805A |
| TOTAL EC/NOK CROSS RT | | | | | | 0 | 137 | 531 - | 99 | | |
| EC/SEK CROSS RT | | | | | | | | | | | |
| JUN19 | 10.7505 | 10.7610B | 10.7345A | 10.7635 (.0929) + | 2000 | ---- | 2 | 575 - | 2 | 10.8505B | 10.2420A |
| TOTAL EC/SEK CROSS RT | | | | | | 0 | 2 | 575 - | 2 | | |
| EC/SF CROSS RT | | | | | | | | | | | |
| JUN19 | 1.1252 | 1.1256 | 1.1203 | 1.1209 (.8921) - | 45 | ---- | 1291 | 9114 + | 385 | 1.1470 | 1.1152 |
| SEP19 | 1.1219 | 1.1219 | 1.1205 | 1.1199 (.8929) - | 44 | ---- | 12 | 26 + | 12 | 1.1449B | 1.1145 |
| TOTAL EC/SF CROSS RT | | | | | | 0 | 1303 | 9140 + | 397 | | |
| CD/JY CROSS RT | | | | | | | | | | | |
| JUN19 | ---- | ---- | 81.080A | 81.090 (.0123) - | 930 | ---- | ---- | 3 | UNCH | 84.0800B | 77.9500A |
| TOTAL CD/JY CROSS RT | | | | | | 0 | 0 | 3 | | | |

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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| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT. PRICE & PT. RECIPROCAL | CHGE | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ---- | CONTRACT | ---- |
|-----------------------|----------------|----------------|---------------|---------------------------------|----------|---------------|-------------------|------------------|------|-----------|-----------|
| | | | | | | | | | HIGH | LOW | |
| CHP FUT | | | | | | | | | | | |
| JUN19 | ---- | ---- | .0014348A | .0014354 (6.66992) - | .0000006 | ---- | ---- | 10 | UNCH | ---- | .00143A |
| TOTAL CHP FUT | | | | | | 0 | 0 | 10 | | | |
| CNH FUT | | | | | | | | | | | |
| JUN19 | 6.9403 | 6.9455B | 6.9281A | 6.9302 (.14430) - | .0046 | ---- | 753 | 1630 - | 167 | 7.0361B | 6.3520A |
| JUL19 | 6.9412 | 6.9485B | 6.9321A | 6.9336 (.14423) - | .0040 | ---- | 103 | 118 + | 10 | 6.9554B | 6.6735A |
| AUG19 | ---- | 6.9519B | 6.9362A | 6.9381 (.14413) - | .0033 | ---- | ---- | 15 | UNCH | 6.9590B | 6.6812A |
| SEP19 | 6.9482 | 6.9560B | 6.9391 | 6.9416 (.14406) - | .0025 | ---- | 334 | 380 - | 26 | 7.1300B | 6.3798A |
| DEC19 | 6.9602 | 6.9611B | 6.9574A | 6.9518 (.14385) - | .0012 | ---- | 1 | 32 - | 1 | 7.0727B | 6.5149 |
| JUN20 | ---- | 6.9822B | ---- | 6.9716 (.14344) - | .0004 | ---- | ---- | 21 | UNCH | 7.0507B | 6.6841A |
| TOTAL CNH FUT | | | | | | 0 | 1191 | 2196 - | 184 | | |
| INR/USD FUT | | | | | | | | | | | |
| MAY19 | 144.000 | 144.140B | 142.720 | 143.410 (.00697) - | .030 | ---- | 2742 | 1727 + | 160 | 144.7100 | 141.1100A |
| JUN19 | 143.240 | 143.590B | 142.220A | 142.890 (.00700) + | .050 | ---- | 419 | 620 + | 87 | 143.6700B | 140.5500A |
| TOTAL INR/USD FUT | | | | | | 0 | 3161 | 2347 + | 247 | | |
| MICRO INR/USD F | | | | | | | | | | | |
| MAY19 | 143.390 | 144.080B | 142.770A | 143.410 (.00697) - | .030 | ---- | 153 | 262 - | 22 | 144.7000B | 141.1400 |
| JUN19 | 143.200 | 143.560B | 142.260A | 142.890 (.00700) + | .050 | ---- | 296 | 401 + | 296 | 143.6400B | 140.5000A |
| TOTAL MICRO INR/USD F | | | | | | 0 | 449 | 663 + | 274 | | |
| TRL FUT | | | | | | | | | | | |
| JUN19 | ---- | ---- | ---- | .161585 (6.18869) + | .00036 | ---- | ---- | 1883 | UNCH | .17403B | .15732A |
| TOTAL TRL FUT | | | | | | 0 | 0 | 1883 | | | |

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CURRENCY FUTURES CONTINUED

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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 |
| SKR/USD CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | 67 | 575 | --- | --- | --- | --- | --- | --- |
| TOTALS: | | 67 | 575 | | | | | | 0 |
| EC/CD CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | 26 | 104 | --- | --- | --- | 21 | --- | --- |
| TOTALS: | | 26 | 104 | | | | 21 | | 0 |
| EC/BP CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | 16 | 47 | --- | --- | --- | 1064 | --- | --- |
| TOTALS: | | 16 | 47 | | | | 1064 | | 0 |
| NKR/USD CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | 13 | 219 | --- | --- | --- | --- | --- | --- |
| TOTALS: | | 13 | 219 | | | | | | 0 |
| AD/JY CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | --- | 70 | --- | --- | --- | --- | --- | --- |
| TOTALS: | | | 70 | | | | | | 0 |
| AUSTRALIAN DLR FUTURES | | | | | | | | | |
| JUN19 | --- | --- | 5862 | --- | --- | --- | --- | --- | 26 |
| TOTALS: | | | 5862 | | | | | | 26 |
| CHILEAN PESO/US DOLLAR FUTURES | | | | | | | | | |
| TOTALS: | | | | | | | 10 | | 0 |
| EC/AD CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | --- | --- | --- | --- | --- | 249 | --- | --- |
| TOTALS: | | | | | | | 249 | | 0 |
| EC/JY CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | --- | 244 | --- | --- | 644 | 644 | --- | --- |
| TOTALS: | | | 244 | | | 644 | 644 | | 0 |
| EC/NOK CROSS RATE FUTURES | | | | | | | | | |
| JUN19 | --- | --- | --- | --- | --- | --- | 120 | --- | --- |
| TOTALS: | | | | | | | 120 | | 0 |
| EC/SF X/RATE FUTURES | | | | | | | | | |
| JUN19 | --- | --- | 124 | --- | --- | --- | 163 | --- | --- |
| TOTALS: | | | 124 | | | | 163 | | 0 |
| E-MICRO INR/USD FUTURES | | | | | | | | | |
| MAY19 | --- | --- | --- | --- | --- | --- | --- | --- | 25 |
| TOTALS: | | | | | | | | | 25 |
| INR/USD FUTURE | | | | | | | | | |
| MAY19 | --- | --- | --- | --- | --- | --- | --- | --- | 5 |
| TOTALS: | | | | | | | | | 5 |
| NEW ZEALAND DOLLAR FUTURES | | | | | | | | | |
| JUN19 | --- | --- | 43 | --- | --- | --- | --- | --- | --- |
| TOTALS: | | | 43 | | | | | | 0 |
| RUSSIAN RUBLE FUTURES | | | | | | | | | |
| JUN19 | --- | --- | 3000 | --- | --- | --- | 50 | --- | --- |
| TOTALS: | | | 3000 | | | | 100 | | 0 |
| S. AFRICAN RAND FUTURES | | | | | | | | | |
| JUN19 | --- | --- | 59 | --- | --- | --- | --- | --- | --- |
| TOTALS: | | | 59 | | | | | | 0 |
| TURKISH LIRA/US DOLLAR (TRY/USD) | | | | | | | | | |
| TOTALS: | | | 26 | | | | 12 | | 0 |