

2018 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>
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FINAL

PG08 BULLETIN #138@

CURRENCY FUTURES CONTINUED

Thu, Jul 19, 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										
AUG18	.7430	.7434B	.7327	.7359 (1.3589) - 420	----	294	625 +	2	.7808B	.7318
SEP18	.7397	.7444	.7322	.7359 (1.3589) - 420	67	139822	134958 +	2846	.8420B	.7313
OCT18	.7424	.7434B	*.7329A	.7360 (1.3587) - 420	----	556	292 -	13	.7616B	.7329A
NOV18	----	*.7434B	*.7332A	.7361 (1.3585) - 410	----	125	182 -	27	.7434B	.7332A
DEC18	.7401	.7435	.7328	.7362 (1.3583) - 420	----	79	536 +	21	.8097B	.7323
MAR19	.7392	*.7392	*.7361A	.7368 (1.3572) - 420	----	1	128	UNCH	.8093B	.7361A
JUN19	----	----	.7401A	.7375 (1.3559) - 440	----	----	3	UNCH	.8092	.7386
SEP19	----	----	.7395A	.7384 (1.3543) - 430	----	----	9	UNCH	.8055B	.7377
TOTAL AUST DLR FUT					67	140877	136733 +	2829		
BRAZIL RL FUT										
AUG18	.25985	.2611	.25655	.2586 (3.8670) - 180	----	1882	40030 -	443	.27075B	.2510A
SEP18	.25815	.2600	.2557A	.25775 (3.8797) - 180	----	304	5010 -	39	.2759B	.2500
OCT18	----	----	.2565A	.25735 (3.8858) - 175	----	----	5	UNCH	.26055B	.25255A
DEC18	----	----	----	.2559 (3.9078) - 180	----	----	3	UNCH	.4834B	.2541
JAN19	----	----	----	.25515 (3.9193) - 180	----	----	50	UNCH	----	.29575A
TOTAL BRAZIL RL FUT					0	2186	45098 -	482		
NEW ZEALND FUT										
SEP18	.6792	.6804	.6712	.6743 (1.4830) - 550	345	31630	53344 +	1089	.7392B	.6688
DEC18	.6798	.6805B	.6717A	.6745 (1.4826) - 560	----	19	101 -	1	.7400	.6694A
TOTAL NEW ZEALND FUT					345	31649	53445 +	1088		
RUS RUBLE FUT										
SEP18	.01580	.01580	.01558	.01564 (63.9386) - 140	----	498	27736 -	83	.01752B	.01514A
OCT18	----	----	----	.01560 (64.1026) - 140	----	----	1	UNCH	.01606	.01606
DEC18	----	----	.01548A	.015505 (64.4953) - 140	----	----	6	UNCH	.01706B	.01503A
TOTAL RUS RUBLE FUT					0	498	27743 -	83		
S AFR RAND FUT										
SEP18	.07475	.07485B	.07300	.073275 (13.6472) - 1550	----	2561	9160 +	560	.08413B	.07073A
TOTAL S AFR RAND FUT					0	2561	9160 +	560		
NOK CROSS RT										
SEP18	0.12259	.12270B	.12114A	.12188 (8.2048) - 860	1	198	1300 +	90	.13033B	.12055A
TOTAL NOK CROSS RT					1	198	1300 +	90		
SEK CROSS RT										
SEP18	0.11325	.11345B	.11217A	.11270 (8.8731) - 620	----	150	1917 +	89	.12322B	.11133
TOTAL SEK CROSS RT					0	150	1917 +	89		
AD/CD CROSS RT										
SEP18	----	.9772B	.970A	.9743 (1.0264) + 1			2	UNCH	.9908B	.9594A
TOTAL AD/CD CROSS RT					0	0	2			
AD/JY CROSS RT										
SEP18	83.4500	83.610B	82.290A	82.450 (.0121) - 74	33	616	1317 +	508	83.990B	80.040A
TOTAL AD/JY CROSS RT					33	616	1317 +	508		
AD/NE CROSS RT										
SEP18	1.0915	1.0946B	1.0906A	1.0914 (.9163) + 27		1	55 +	1	1.0993B	1.0662A
TOTAL AD/NE CROSS RT					0	1	55 +	1		
BP/JY CROSS RT										
SEP18	147.360	147.380B	145.980A	146.180 (.0068) - 1010	----	134	390 -	5	152.9700B	143.0600
TOTAL BP/JY CROSS RT					0	134	390 -	5		
BP/SF CROSS RT										
SEP18	1.3007	1.3034B	*1.2958A	1.2968 (.7711) - 510	----	57	119 -	44	1.3291B	1.2958A
TOTAL BP/SF CROSS RT					0	57	119 -	44		
EC/AD CROSS RT										
SEP18	1.5775	1.5914B	1.5727A	1.5890 (.6293) + 820	36	48	1728 -	4	1.6358B	1.5394A
TOTAL EC/AD CROSS RT					36	48	1728 -	4		
EC/BP CROSS RT										
AUG18	.8940	*.8949B	.89125A	.8952 (1.1171) + 285	----	5	39 +	5	.8949B	.8667A
SEP18	.89255	*.8971	.89205A	.89625 (1.1158) + 280	24	2791	33380 +	97	.8971	.8672A
DEC18	----	*.8990B	.8956A	.8990 (1.1123) + 290	----	----	9	UNCH	.8990B	.8788A
TOTAL EC/BP CROSS RT					24	2796	33428 +	102		
EC/CD CROSS RT										
SEP18	1.5380	1.5501B	1.5372A	1.5482 (.6459) + 820	----	22	1743 -	20	1.6278B	1.5029A
TOTAL EC/CD CROSS RT					0	22	1743 -	20		
EC/JY CROSS RT										
SEP18	131.43	131.48B	130.80	131.02 (.0076) - 49	8	1795	27386 -	76	134.9400	124.7600
TOTAL EC/JY CROSS RT					8	1795	27386 -	76		
EC/NOK CROSS RT										
SEP18	9.5810	9.6095B	9.5780A	9.5945 (.1042) + 6250	----	79	279 -	24	9.7390B	9.4105A
TOTAL EC/NOK CROSS RT					0	79	279 -	24		
EC/SEK CROSS RT										
SEP18	----	10.3805B	10.3135A	10.3760 (.0964) + 5150	----	----	917	UNCH	10.6405B	10.0960A
TOTAL EC/SEK CROSS RT					0	0	917			
EC/SF CROSS RT										
SEP18	1.1629	1.1631B	1.1609	1.1623 (.8604) - 9	----	566	9594 +	14	1.1968B	1.1367A
DEC18	----	----	1.1611A	1.1609 (.8614) - 9	----	----	3	UNCH	1.1669B	1.1470
TOTAL EC/SF CROSS RT					0	566	9597 +	14		
CD/JY CROSS RT										
SEP18	85.100	85.450B	84.520A	84.630 (.0118) - 760	----	1	4	UNCH	85.4600B	81.8400A
TOTAL CD/JY CROSS RT					0	1	4			
CHP FUT										
AUG18	.0015069	.0015069	*.0015039	.0015078 (3.21793) - .0000248	----	14	222 -	14	.00159B	.0015
SEP18	.0015129	.0015129	*.0015064A	.0015087 (2.82230) - .0000249	----	3	2 +	2	.00155B	.00151A
TOTAL CHP FUT					0	17	224 -	12		
CNH FUT										
AUG18	6.7534	*6.8099B	6.7454A	6.7916 (.14724) + .0416	----	25	22 +	5	6.8099B	6.2837A
SEP18	6.7589	6.8162	6.7498A	6.7964 (.14714) + .0418	----	173	511 -	21	6.8368B	6.2877A
OCT18	6.7762	*6.8207B	6.7562A	6.8013 (.14703) + .0416	----	6	97 +	6	6.8207B	6.4829A
NOV18	6.8038	*6.8124B	6.8038	6.8073 (.14690)	NEW	1	1 +	1	6.8124B	6.7063A
DEC18	6.8200	6.8200	6.8177A	6.8118 (.14680) + .0410	----	1	57 -	1	7.1742B	6.3105A
MAR19	----	6.8321B	----	6.8267 (.14648) + .0407	----	----	6	UNCH	6.8428B	6.3306A
JUN19	----	*6.8466B	----	6.8412 (.14617) + .0409	----	----	1	UNCH	6.8466B	6.3520A
SEP19	----	6.8459B	----	6.8554 (.14587) + .0413	----	----	1	UNCH	7.1300B	6.3798A
TOTAL CNH FUT					0	206	696 -	10		
INR/USD FUT										
JUL18	145.470	145.520	144.460A	144.970 (.00690) - .910	----	3484	777 -	211	148.7500	143.9800
AUG18	144.510	144.530B	143.880A	144.340 (.00693) - .970	----	39	18 +	5	145.7600B	143.3400A
TOTAL INR/USD FUT					0	3523	795 -	206		
MICRO INR/USD F										
JUL18	145.300	145.300	144.480A	144.970 (.00690) - .910	----	227	372 -	40	148.7500	143.9800A
AUG18	----	----	143.880A	144.340 (.00693) - .970	----	----	97	UNCH	145.7600	143.3400A
TOTAL MICRO INR/USD F					0	227	469 -	40		

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	---	345	2800	---	---	---	---	---	---
TOTALS:		345	2800						0
AUSTRALIAN DLR FUTURES									
SEP18	---	67	3883	---	---	---	76	---	---
TOTALS:		67	3883				76		0
EC/AD CROSS RATE FUTURES									
SEP18	---	36	92	---	---	---	---	---	---
TOTALS:		36	92						0
AD/JY CROSS RATE FUTURES									
SEP18	---	33	57	---	---	---	---	---	---
TOTALS:		33	57						0
EC/BP CROSS RATE FUTURES									
SEP18	---	24	123	---	---	---	703	---	---
TOTALS:		24	123				703		0
EC/JY CROSS RATE FUTURES									
SEP18	---	8	212	---	---	---	149	---	---
TOTALS:		8	212				149		0
NKR/USD CROSS RATE FUTURES									
SEP18	---	1	3	---	---	---	---	---	---
TOTALS:		1	3						0
BP/JY CROSS RATE FUTURES									
SEP18	---	---	16	---	---	---	---	---	---
TOTALS:			16						0
EC/SF X/RATE FUTURES									
SEP18	---	---	27	---	---	---	---	---	---
TOTALS:			27						0
RUSSIAN RUBLE FUTURES									
SEP18	---	---	22	---	---	---	---	---	---
TOTALS:			22						0
S. AFRICAN RAND FUTURES									
SEP18	---	---	52	---	---	---	---	---	---
TOTALS:			52						0
SKR/USD CROSS RATE FUTURES									
SEP18	---	---	1	---	---	---	---	---	---
TOTALS:			1						0