

FINAL											
PG08 BULLETIN #123@				CURRENCY FUTURES CONTINUED				Wed, Jun 27, 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. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT----	LOW
									HIGH		
AUST DLR FUT											
JUL18	.7395	.7398B	*.7332A	.7353	(1.3600) -	420	----	214	1076 -	25	.7916B .7332A
AUG18	.7392	.7401B	*.7332A	.7354	(1.3598) -	420	----	389	562 -	20	.7808B .7332A
SEP18	.7392	.7409	*.7323	.7354	(1.3598) -	420	374	140322	136359 +	1072	.8420B .7323
OCT18	.7376	.7378	*.7376	.7356	(1.3594) -	420	----	311	166 -	37	.7616B .7376
DEC18	.7380	.7408B	*.7330	.7359	(1.3589) -	420	----	10	492 UNCH		.8097B .7330
MAR19	----	----	----	.7367	(1.3574) -	410	----	127	UNCH		.8093B .7385
JUN19	----	----	*.7404A	.7376	(1.3557) -	420	----	3	UNCH		.8092 .7404A
SEP19	----	----	----	.7386	(1.3539) -	430	----	----	UNCH		.8055B .7433A
TOTAL AUST DLR FUT							374	141246	138785 +	990	
BRAZIL RL FUT											
JUL18	.26255	.2638	.2579A	.25835	(3.8707) -	555	2106	11788	6919 -	5575	.3040 .25145
AUG18	.2618	.2630	.25715A	.25755	(3.8827) -	565	2106	9959	39783 +	7383	.27075B .2510A
SEP18	.26075	.26195B	.25635A	.25675	(3.8948) -	555	----	213	4822 +	86	.2759B .2500
OCT18	----	----	----	.25625	(3.9024) -	555	----	----	3 UNCH	----	----
DEC18	----	----	----	.2549	(3.9231) -	565	----	----	3 UNCH	----	.4834B .2541
JAN19	----	----	----	.25425	(3.9331) -	565	----	----	50 UNCH	----	.29575A
TOTAL BRAZIL RL FUT							4212	21960	51580 +	1894	
NEW ZEALND FUT											
SEP18	.6855	.6860	*.6776	.6797	(1.4712) -	580	551	39688	48239 +	3232	.7392B .6776
DEC18	.6862	.6862	*.6782A	.6800	(1.4706) -	580	----	99	93 +	74	.7400 .6782A
TOTAL NEW ZEALND FUT							551	39787	48332 +	3306	
RUS RUBLE FUT											
SEP18	.015705	.015765	.015645	.01569	(63.7349) -	35	----	2972	19822 +	55	.01752B .01514A
DEC18	----	.01562B	.01551A	.01555	(64.3087) -	30	----	----	5 UNCH		.01706B .01503A
TOTAL RUS RUBLE FUT							0	2972	19827 +	55	
S AFR RAND FUT											
SEP18	.07305	.073125B	*.07095	.071225	(14.0400) -	1925	----	1873	6943 +	10	.08413B .07095
TOTAL S AFR RAND FUT							0	1873	6943 +	10	
NOK CROSS RT											
SEP18	0.12339	.12344B	.12235A	.12254	(8.1606) -	970	----	197	1280 +	93	.13033B .12055A
TOTAL NOK CROSS RT							0	197	1280 +	93	
SEK CROSS RT											
SEP18	0.11325	.11336B	*.11208A	.11223	(8.9103) -	1070	8	181	1649 +	14	.12322B .11208A
TOTAL SEK CROSS RT							8	181	1649 +	14	
AD/CD CROSS RT											
SEP18	0.9813	.9824B	.9764A	.9775	(1.023) -	45		1	2	UNCH	.9908B .9594A
TOTAL AD/CD CROSS RT							0	1	2		
AD/JY CROSS RT											
SEP18	80.9200	81.190	80.320	80.590	(.0124) -	39	16	462	1416 +	68	83.990B 80.040A
TOTAL AD/JY CROSS RT							16	462	1416 +	68	
AD/NE CROSS RT											
SEP18	1.0811	1.0857B	1.080A	1.0819	(.9243) +	30		11	17 -	3	1.0944B 1.0662A
TOTAL AD/NE CROSS RT							0	11	17 -	3	
BP/JY CROSS RT											
SEP18	145.050	145.170B	144.250A	144.380	(.0069) -	1050	6	83	376 +	13	152.9700B 143.0600
TOTAL BP/JY CROSS RT							6	83	376 +	13	
BP/SF CROSS RT											
SEP18	1.3051	1.3054B	1.3020A	1.3043	(.7667) -	270	----	17	23 +	8	1.3291B 1.3017A
TOTAL BP/SF CROSS RT							0	17	23 +	8	
EC/AD CROSS RT											
SEP18	1.5889	1.5918B	1.5793A	1.5812	(.6324) -	380	----	81	1622 -	11	1.6358B 1.5394A
TOTAL EC/AD CROSS RT							0	81	1622 -	11	
EC/BP CROSS RT											
JUL18	----	.88215B	----	.8809	(1.1352) -	5	----	----	2	UNCH	.88455B .8658A
AUG18	----	.8829B	----	.88155	(1.1344) -	5	----	----	34	UNCH	.88545B .8667A
SEP18	.8833	.88505	.8820A	.8826	(1.133) UNCH		101	2678	33324 +	92	.88675B .8672A
TOTAL EC/BP CROSS RT							101	2678	33360 +	92	
EC/CD CROSS RT											
SEP18	1.5567	1.5606B	1.5426A	1.5457	(.647) -	1080	----	32	1697 +	17	1.6278B 1.5029A
TOTAL EC/CD CROSS RT							0	32	1697 +	17	
EC/JY CROSS RT											
SEP18	128.25	128.40B	127.33A	127.43	(.0078) -	93	390	3207	27145 +	435	134.9400 124.7600
TOTAL EC/JY CROSS RT							390	3207	27145 +	435	
EC/NOK CROSS RT											
SEP18	9.5175	9.5230B	9.4720A	9.4890	(.1054) -	250	----	9	248 +	6	9.7390B 9.4215A
TOTAL EC/NOK CROSS RT							0	9	248 +	6	
EC/SEK CROSS RT											
SEP18	10.3520	10.3855B	10.3260A	10.3610	(.0965) +	1400	----	19	837 +	6	10.6405B 10.0960A
TOTAL EC/SEK CROSS RT							0	19	837 +	6	
EC/SF CROSS RT											
SEP18	1.1532	1.1544B	1.1501	1.1512	(.8687) -	24	----	633	8339 -	5	1.1968B 1.1367A
DEC18	----	----	1.1506A	1.150	(.8696) -	23	----	----	1 UNCH		1.1530B 1.1470
TOTAL EC/SF CROSS RT							0	633	8340 -	5	
CD/JY CROSS RT											
SEP18	82.130	#82.810B	82.030A	82.440	(.0121) -	20	----	10	4 +	3	82.8100B 81.8400A
TOTAL CD/JY CROSS RT							0	10	4 +	3	
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		----CONTRACT----	LOW
									HIGH		
CHP FUT											
JUL18	.0015457	.0015465B	.0015446A	.0015465	(6.62140) -	.0000125	----	7	100	UNCH	.00162B .00153A
AUG18	.0015468	.0015468	*.0015446A	.0015465	(6.62140) -	.0000126	----	7	254 +	7	.00159B .00154A
TOTAL CHP FUT							0	14	354 +	7	
CNH FUT											
JUL18	6.6044	#6.6288B	6.5826A	6.6224	(.15100) +	.0335	----	30	85 +	6	6.6288B 6.2686A
AUG18	6.5968	#6.6365B	6.5902A	6.6310	(.15081) +	.0346	----	74	45 +	30	6.6365B 6.2837A
SEP18	6.6000	6.6471B	6.5998A	6.6414	(.15057) +	.0363	----	183	477 +	23	6.8368B 6.2877A
DEC18	----	6.6606B	6.6247A	6.6642	(.15006) +	.0376	----	----	47	UNCH	7.1742B 6.3105A
MAR19	----	6.6815B	6.6459A	6.6852	(.14958) +	.0378	----	----	6	UNCH	6.8428B 6.3306A
SEP19	----	6.7263B	----	6.7253	(.14869) +	.0369	----	----	1	UNCH	7.1300B 6.3798A
TOTAL CNH FUT							0	287	661 +	59	
INR/USD FUT											
JUN18	146.110	146.250B	145.860A	145.930	(.00685) -	.330	----	116	750 -	14	149.7900B 145.1800
JUL18	145.600	145.640B	*144.320A	144.370	(.00693) -	.930	----	4624	1080 +	493	148.7500 144.3200A
AUG18	143.710	#143.710	*143.710	143.690	(.00696)	NEW	----	1	1 +	1	143.7100 143.7100
TOTAL INR/USD FUT							0	4741	1831 +	480	
MICRO INR/USD F											
JUN18	----	----	145.870A	145.930	(.00685) -	.330	----	----	55	UNCH	149.8000B 145.1700A
JUL18	145.450	145.660B	*144.330A	144.370	(.00693) -	.930	----	323	585 +	148	148.7500 144.3300A
TOTAL MICRO INR/USD F							0	323	640 +	148	

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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	---	---	551	3940	---	---	---	1894	---
TOTALS:			551	3940				1894	0
AUSTRALIAN DLR FUTURES									
SEP18	---	---	374	7842	---	---	---	3417	---
TOTALS:			374	7942				3497	0
EC/JY CROSS RATE FUTURES									
SEP18	---	---	150	815	---	---	240	11434	---
TOTALS:			150	815			240	11434	0
AD/JY CROSS RATE FUTURES									
SEP18	---	---	16	39	---	---	---	---	---
TOTALS:			16	39				---	0
SKR/USD CROSS RATE FUTURES									
SEP18	---	---	8	276	---	---	---	464	---
TOTALS:			8	276				464	0
BP/JY CROSS RATE FUTURES									
SEP18	---	---	6	112	---	---	---	---	---
TOTALS:			6	112				---	0
EC/BP CROSS RATE FUTURES									
SEP18	---	---	1	68	---	---	100	6850	---
TOTALS:			1	68			100	6850	9
BRAZILIAN REAL FUTURE									
JUL18	---	---	---	---	---	---	2106	30510	---
AUG18	---	---	---	---	---	---	2106	29106	---
SEP18	---	---	---	254	---	---	---	124	---
TOTALS:				254			4212	59740	0
CHILEAN PESO/US DOLLAR FUTURES									
AUG18	---	---	---	---	---	---	---	100	---
TOTALS:								200	0
EC/AD CROSS RATE FUTURES									
SEP18	---	---	---	111	---	---	---	573	---
TOTALS:				111				573	0
EC/CD CROSS RATE FUTURES									
SEP18	---	---	---	96	---	---	---	602	---
TOTALS:				96				602	0
EC/SEK CROSS RATE FUTURES									
SEP18	---	---	---	---	---	---	---	---	12
TOTALS:									12
EC/SF X/RATE FUTURES									
SEP18	---	---	---	65	---	---	---	1349	---
TOTALS:				65				1349	0
NKR/USD CROSS RATE FUTURES									
SEP18	---	---	---	72	---	---	---	375	---
TOTALS:				72				375	0
RUSSIAN RUBLE FUTURES									
SEP18	---	---	---	64	---	---	---	5600	---
TOTALS:				64				5600	0
S. AFRICAN RAND FUTURES									
SEP18	---	---	---	285	---	---	---	936	---
TOTALS:				285				936	0
USD/CNH FUTURES									
SEP18	---	---	---	---	---	---	---	30	---
TOTALS:								30	0