



FINAL

PG06 BULLETIN #123@

CURRENCY FUTURES

wed, Jun 27, 2018 PG06

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.

CURRENCY FUTURES												
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL			RTH VOLUME	ETH VOLUME	OPEN INTEREST		----CONTRACT---- HIGH LOW	
POLISH (US) F												
SEP18	0.26536	0.26958B	*0.26534A	0.26588 (3.76110) -	302		----	1	9	UNCH	.27824B	.26534A
TOTAL POLISH (US) F							0	1	9			
WON/USD FUT												
JUL18	0.0008923	0.0008962B	*0.0008887A	0.0008888( 1125.11) -	0		----	6	299	UNCH	.0009426B	.0008887A
AUG18	----	0.0008969B	*0.0008894A	0.0008894( 1124.35) -	0		----	----	6	UNCH	.0009453B	.0008894A
SEP18	----	----	----	0.0008905( 1122.96) -	0		----	----	31	UNCH	----	.0009200A
TOTAL WON/USD FUT								6	336			
TURK LIRA(US) F												
SEP18	----	----	----	4.78340 ( .20906) +	101		13	----	1110	UNCH	----	4.82440A
TOTAL TURK LIRA(US) F							13		1110			
MICRO JPY/USD F - MJY												
SEP18	0.0091390	.0091700	.0091020	.0091250(109.58904) -	0.080		----	1794	1047 +	78	.01B	.01
DEC18	0.0091960	.0092310B	.0091650	.0091875(108.84354) -	0.090		----	36	46 +	21	.01B	.01A
TOTAL MICRO JPY/USD F - MJY								1830	1093 +	99		
MICRO GBP/USD F												
SEP18	1.3271	1.3282	1.3155	1.3175 ( .75901) -	107		----	1721	1743 +	103	1.4469B	1.3153A
DEC18	1.3328	1.3337B	1.3213A	1.3231 ( .75580) -	107		----	12	9 +	6	1.3418	1.3210A
TOTAL MICRO GBP/USD F								1733	1752 +	109		
MICRO EUR/USD F												
SEP18	1.1721	1.1745	1.1611	1.1628 ( .85999) -	95		----	14849	6385 +	468	1.2643B	1.1582
DEC18	1.1811	1.1829B	1.1698A	1.1713 ( .85375) -	95		----	87	62 +	26	1.1880B	1.1668A
TOTAL MICRO EUR/USD F								14936	6447 +	494		
MICRO CHF/USD F												
SEP18	1.0162	1.0179B	1.0095	1.0101 ( .99000) -	61		----	16	253 +	2	1.0758B	1.0059A
TOTAL MICRO CHF/USD F								16	253 +	2		
MICRO CAD/USD F												
SEP18	0.7529	0.7541	0.7481	0.7523 (1.32926) -	8		----	810	1912 -	25	.8005B	.7481
DEC18	0.7539	0.7554B	*0.7494A	0.7535 (1.32714) -	9		----	11	46	UNCH	.7564B	.7494A
TOTAL MICRO CAD/USD F								821	1958 -	25		
MICRO AUD/USD F												
SEP18	0.7394	0.7408	*0.7324	0.7354 (1.35980) -	42		----	7532	2061 -	15	.7818	.7324
DEC18	0.7394	0.7412B	*0.7329A	0.7359 (1.35888) -	42		----	59	14 +	6	.7448B	.7329A
TOTAL MICRO AUD/USD F								7591	2075 -	9		

CURRENCY FUTURES CONTRACTS LAST TRADE DATES

EXPIRATION: