

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

PG07 BULLETIN #123@										CURRENCY FUTURES										Wed, Jun 27, 2018 PG07									
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---- HIGH LOW															
BRIT PND FUT																													
JUL18	1.3241	1.3242	*1.3119A	1.3138	(	.7612)	-	107	----	770	2195 -	192	1.4418B	1.3119A														
AUG18	1.3218	1.3239B	1.3149A	1.3156	(	.7601)	-	107	----	598	819 -	1	1.4436B	1.3146														
SEP18	1.3271	1.3282	1.3154	1.3175	(	.7590)	-	107	743	130796	172603 +	7533	1.4463	1.2385A														
OCT18	1.3180	1.3180	*1.3180	1.3193	(	.7580)	-	107	----	2	75 -	1	1.3450B	1.3180														
DEC18	1.3265	1.3265	1.3220	1.3231	(	.7558)	-	107	----	5	979 +	2	1.4494B	1.2838														
MAR19	----	----	----	1.3293	(	.7523)	-	107	----	----	267	UNCH	1.4590B	1.3136A														
JUN19	----	----	----	1.3354	(	.7488)	-	108	----	----	26	UNCH	1.4624B	1.3347A														
TOTAL BRIT PND FUT									743	132171	176964 +	7341																	
CANADA DLR FUT																													
JUL18	0.7521	0.7533	*0.7479	0.7515	(	1.3307)	-	8	----	624	270 +	49	.7990B	.7479														
AUG18	0.7508	0.7530B	*0.7485A	0.7519	(	1.3300)	-	8	----	682	230 -	55	.7985B	.7485A														
SEP18	0.7529	0.7542	0.7480	0.7523	(	1.3293)	-	8	220	102420	156434 +	3355	.9340B	.7341A														
OCT18	----	----	----	0.7527	(	1.3286)	-	8	----	633	32 +	14	.7801B	.7593A														
DEC18	0.7533	0.7554	0.7500	0.7535	(	1.3271)	-	9	----	163	5033 +	5	.8261B	.7500A														
MAR19	0.7554	0.7562B	0.7540A	0.7550	(	1.3245)	-	9	----	8	523 +	2	.8250B	.7540A														
JUN19	0.7571	0.7571	*0.7541A	0.7564	(	1.3221)	-	9	----	5	59 +	2	.8081B	.7542A														
SEP19	----	----	*0.7548A	0.7579	(	1.3194)	-	8	----	7	24	UNCH	.8054B	.7549A														
TOTAL CANADA DLR FUT									220	104542	162605 +	3372																	
EMINI EURFX FUT																													
SEP18	1.17180	1.17440	1.16120	1.16280	(	.8600)	-	95	----	4335	12670 +	74	1.26430B	1.15820A														
DEC18	1.18080	1.18290B	1.16980A	1.17135	(	.8537)	-	95	----	3	18 +	2	1.18800B	1.16680A														
TOTAL EMINI EURFX FUT									0	4338	12688 +	76																	
EURO FX FUT																													
JUL18	1.16650	1.16880	1.15590	1.15735	(	.8640)	-	94	----	2625	5749 +	720	1.25720B	1.15365														
AUG18	1.16870	1.17020B	1.15850	1.15975	(	.8623)	-	95	----	944	1627 +	77	1.25140B	1.15620A														
SEP18	1.17170	1.17445	1.16115	1.16280	(	.8600)	-	95	657	302196	471148 +	2782	1.27400	1.09010A														
OCT18	1.17430	1.17450	1.16650	1.16550	(	.8580)	-	95	----	292	133 +	99	1.19220	1.16620														
DEC18	1.18100	1.18290	1.16970	1.17135	(	.8537)	-	95	----	636	4572 -	41	1.28355	1.09020														
MAR19	1.19165	1.19180B	1.18095A	1.18070	(	.8470)	-	96	----	25	865 +	9	1.2928B	1.17665														
JUN19	1.19360	1.20025B	1.18990A	1.19020	(	.8402)	-	98	----	16	532 +	16	1.29400B	1.18705A														
SEP19	----	----	1.19950A	1.20000	(	.8333)	-	98	----	----	383	UNCH	1.30750	1.19700A														
DEC19	----	----	*1.21790A	1.20980	(	.8266)	-	102	----	----	36	UNCH	1.30000	1.21790A														
TOTAL EURO FX FUT									657	306734	485045 +	3662																	
EMINT J YEN FUT																													
SEP18	0.0091400	.0091690B	.0091020	.0091250	(	109.5890)	-	8	----	648	463 +	38	.009676B	.009052A														
DEC18	0.0092150	.0092310B	.0091650A	.0091875	(	108.8435)	-	8	----	1	4 +	1	.009261B	.009145A														
TOTAL EMINI J YEN FUT									0	649	467 +	39																	
JAPAN YEN FUT																													
JUL18	0.0090935	.0091255	.0090720A	.0090860	(	110.0594)	-	8	----	542	464 +	22	.009635	.009016														
AUG18	0.0091270	.0091380B	.0090865	.0091035	(	109.8479)	-	7	----	854	545 +	75	.009424B	.009038A														
SEP18	0.0091395	.0091010	.0091650A	.0091250	(	109.5890)	-	8	158	171501	154336 +	2593	.009670B	.008892A														
OCT18	----	----	----	.0091455	(	109.3434)	-	8	----	570	50 +	7	.009261B	.009266A														
DEC18	0.0092000	.0092280B	.0091685A	.0091875	(	108.8435)	-	8	----	25	831 +	8	.009723	.008951A														
MAR19	----	----	----	.0092580	(	108.0147)	-	9	----	----	42	UNCH	.009783	.009013A														
SEP19	0.0094795	.0094795	*.0093790	.0094055	(	106.3208)	-	9	----	2	3	UNCH	.009901B	.009379														
TOTAL JAPAN YEN FUT									158	173494	156271 +	2705																	
MEX PESO FUT																													
JUL18	----	----	----	.04938	(	20.25)	-	69	----	----	----	UNCH	.05020B	.04794														
SEP18	0.04944	.04962	.048878	.04889	(	20.45)	-	68	2661	66688	143394 -	7018	.05444B	.04697														
DEC18	0.04873	.04888	.04810A	.04819	(	20.75)	-	67	----	101	95 +	6	.05312B	.04678A														
TOTAL MEX PESO FUT									2661	66789	143489 -	7012																	
SWISS FRNC FUT																													
SEP18	1.0162	1.0180	1.0093	1.0101	(	.9900)	-	61	264	22022	94679 +	1855	1.1065B	1.0055A														
DEC18	1.0246	1.0264B	1.0183A	1.0186	(	.9817)	-	62	----	13	96	UNCH	1.1064B	1.0151A														
MAR19	----	1.0343B	1.0287A	1.0278	(.9730)	-	63	----	----	13	UNCH	1.1170B	1.0265A															
TOTAL SWISS FRNC FUT									264	22035	94788 +	1855																	

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COMMODITY ABBREVIATION TABLE				
USDJP = OTC USDJPY SUB	J7 = E-MINI JAPANESE YEN	KRW = KOREAN WON	CN = EC/NOK CROSS RATES	RF = EFX/SF CROSS RATES
MICBP = E-MICRO GBP/USD	MP = MEXICAN PESO	CA = EC/AD CROSS RATES	USDCA = OTC USDCAD SUB	JY = JAPANESE YEN
UN = NKR/USD CROSS RATE	NE = NEW ZEALND DOLLAR	JYV = JAPANESE YEN VOL	RA = S.AFRICAN RAND	TRY = TURKISH LIRA
CC = EC/CD CROSS RATES	OTCCU = OTC CADUSD SUB	INRUP = INDIAN RUPEE	RMB = RMB USD	RP = EFX/BP CROSS RATES
E7 = E-MINI EURO FX	RU = RUSSIAN RUBLE	CY = CD/JY CROSS RATES	KE = EC/SEK CROSS RATES	MICEU = E-MICRO EUR/USD
AJ = AD/JY CROSS RATES	CHL = CHILEAN PESO	USDCH = OTC USDCHF SUB	EURUS = OTC EURUSD SUB	OTCAU = OTC AUDUSD SUB
ECV = EURO FX VOL	GBPUS = OTC GBPUSD SUB	OTCGU = OTC GBPUSD SUB	BF = BP/SF CROSS RATES	BP = BRITISH POUND
ECEU = EURO FX (EU)	MICAD = E-MICRO AUD/USD	AC = AD/CD CROSS RATES	MCCDD = MICRO CAD/USD	PZ = POLISH ZLOTY (US)
RY = EFX/JY CROSS RATES	MICHF = MICRO CHF/USD	SF = SWISS FRANC	BR = BRAZIL REAL	AD = AUSTRALIAN DOLLAR
AN = AD/NE CROSS RATES	AUDUS = OTC AUDUSD SUB	CDV = CANADIAN DOLLAR VOL	BPEU = BRITISH POUND (EU)	MIJPY = MICRO JYP/USD
EC = EURO FX	CD = CANADIAN DOLLAR	SE = SKR/USD CROSS RATES	BY = BP/JY CROSS RATES	