

2018 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
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PRELIMINARY

PG07 BULLETIN # 42@

CURRENCY FUTURES

Fri, Mar 02, 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=ASK, 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.

Main table containing contract data for various futures including BRIT PND FUT, CANADA DLR FUT, EMINI EURFX FUT, EURO FX FUT, EMINI J YEN FUT, JAPAN YEN FUT, MEX PESO FUT, SWISS FRNC FUT, etc.

EX-PIT & OTHER BREAKDOWN

Summary table with columns: 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. Rows include Japanese Yen Future, Swiss Franc Futures, Euro FX Futures, Canadian Dollar Future, British Pound Future, E-Mini Euro FX Futures, E-Mini Japanese Yen Future, and Israeli Shekel Future.

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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TURKISH LIRA/USD FUTURE

MAR18	---	---	---	273	---	---	---	---	---	---
TOTALS:				273						0

COMMODITY ABBREVIATION TABLE

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