2017 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin
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PRELIMINARY

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT PLUS CLEARED VOLUME FIGURES REFLECT CME REGULAR TRADING HOURS SESSION ONLY. RTH VOLUME REFLECTS PIT TRADING AND CASH-FOR-FUTURES ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTIONS EXCERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT SESSION #=NEW CONTRACT HIGH PRICE *=NEW CONTRACT LOW PRICE R=RECORD VOL OR OPN INT. SETTLEMENT PRICE DETERMINED BY CME RULE 813. B=BID A=ASK N=NOMINAL P=POST SETTLEMENT. CAB= (CABINET TRANSACTION) - 1/2 TICK VALUES: POLISH ZLOTY = $5.00, EURO/POLISH ZLOTY = E5.007, HUNGARIAN FORINT = $3.00, EURO?HUNGARIAN FORINT = E3.00, CZECH KORUNA = $4.00, EURO/CZECH KORUNA = E4.00. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS ELIGIBLE TO TRADE BUT ARE INACTIVE DO NOT APPEAR IN THIS REPORT.

EXPIRATION:

FX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: THU, JUL 27

		WEEK 1	WEEK 2	WEEK 3	WEEK 4
RB1	JUL17	1350-1560	1350-1560	1350-1560	1350-1560
	AUG17	1350-1560	1350-1560	1350-1560	
RE1	JUL17	1200-1430	1200-1430	1190-1420	1180-1420
	AUG17	1180-1420	1180-1420	1180-1420	
KR1	JUL17	825-940	825-940	825-940	825-940
	AUG17	825-940	825-940	825-945	

	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18
D#	369-463	376-476	369-476	379-479	379-479	372-479			379-482			409-485	
E#	346-408	346-409	346-409	347-410	347-410	347-410			347-411			357-411	
V#	312-395	317-409	312-409	318-411	318-411	313-411			320-412			342-414	
W#	292-350	294-352	292-352	294-352	294-352	291-352			293-352			297-351	
I#	211-294	225-301	211-301	225-300	225-300	211-300			221-300			238-300	
T#	194-262	208-262	194-262	207-261	207-261	196-261			203-259			206-258	
RBO	1310-1560	1300-1560	1290-1560	1300-1560	1280-1560	1280-1570	1310-1550	1330-1550	1330-1550	1330-1540	1330-1540	1350-1540	1370-1540
REO	1200-1440	1180-1430	1180-1420	1180-1420	1170-1410	1170-1410	1160-1400	1160-1400	1150-1390	1150-1380	1150-1340	1140-1340	1140-1320
KRO	785-955	785-960	785-955	785-945	785-945	790-945	810-945	830-945	830-945	830-940	830-940	830-940	850-945

FX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE	RECIPROCAL		RTH VOLUME	ETH VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
POLISH (US) F												
SEP17	0.2742	0.2768B	0.2739A	0.2745	(3.6430)	- 144	----	3	55 +	2	.2769B	.2617A
TOTAL POLISH (US) F							0	3	55 +	2		
POLISH (EC) F												
SEP17	---- ----	0.2337A	----	0.2344	(4.2662)	- 80	----	----	10	UNCH	.2380B	.2335A
TOTAL POLISH (EC) F							0	0	10			
RMB/USD FUT												
AUG17	----	----	----	0.14840	(6.73854)	+ 21	----	----	3	UNCH	.14625	.14610
SEP17	0.14819	#0.14820	0.14819	0.14808	(6.75311)	+ 17	----	3	29 +	2	.14820	.13750
OCT17	----	----	----	0.14783	(6.76453)	+ 17	----	----	1	UNCH	.14780	.14053
NOV17	----	----	----	0.14760	(6.77507)	+ 19	----	----	1	UNCH	.13602	.13602
DEC17	0.14750	0.14760B	0.14750	0.14731	(6.78841)	+ 20	----	1	9 -	1	.14899	.13619
TOTAL RMB/USD FUT							0	4	43 +	1		
WON/USD FUT												
SEP17	----	----	----	0.0008952	(1117.069)	- 0	----	----	27	UNCH	.0008950	.0008729
TOTAL WON/USD FUT							0	0	27			

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE	RECIPROCAL		RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST		CONTRACT HIGH	CONTRACT LOW
BDI FUT												
SEP17	----	----	1165.600A	1167.200	(.0009)	UNCH	----	----	6	UNCH	1200.400	1164.400
TOTAL BDI FUT							0	0	6			
CHP FUT												
AUG17	----	----	----	----		00079	----	----	1126	UNCH		
SEP17	----	----	----	----		00079	----	83	1966 +	83		
TOTAL CHP FUT							0	83	3092 +	83		
CNH FUT												
AUG17	----	6.7498B	*6.7306A	6.7484	(.1482)	-.0008	----	----	11	UNCH	6.9758B	6.7306A
SEP17	6.7550	6.7629B	*6.7424	6.7613	(.1479)	+.0007	----	9	446 -	2	7.2886B	6.7424
DEC17	6.7895	6.7947B	*6.7753A	6.7938	(.1472)	-.0014	----	6	297 +	6	7.3590	6.7753A
MAR18	----	----	----	6.8268	(.1465)	-.0031	----	----	5	UNCH	7.2999B	6.8382A
TOTAL CNH FUT							0	15	759 +	4		
INR/USD FUT												
JUL17	155.770	156.090	155.760A	155.950	(.0064)	+0.560	----	83	306 -	7	156.090	153.570
AUG17	155.240	155.600	155.200A	155.250	(.0064)	+0.370	----	1222	535 +	31	155.600	153.030A
SEP17	----	155.050B	----	154.770	(.0065)	+0.260	----	----	2	UNCH	155.050B	153.450A
TOTAL INR/USD FUT							0	1305	843 +	24		
MICRO INR/USD F												
JUL17	----	----	----	155.950	(.0064)	+0.560	----	----	391	UNCH	155.640B	153.580A
AUG17	155.350	155.600B	155.200	155.250	(.0064)	+0.370	----	62	126 +	9	155.600B	153.040A
TOTAL MICRO INR/USD F							0	62	517 +	9		

FX CALLS **SETT. PRICE**

STRIKE	OPEN RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW