



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

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PRELIMINARY

PG31 BULLETIN #101@

FX CALL OPTIONS

Fri, May 26, 2017 PG31

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 EXERCISES, 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: FRI, MAY 26

		WEEK 1	WEEK 2	WEEK 3	WEEK 4									
RB1	MAY17	1360-1530	1360-1530	1360-1530	1360-1540									
	JUN17	1360-1540	1360-1540	1360-1540	1350-1540									
RE1	MAY17	1240-1440	1240-1440	1220-1440	1210-1440									
	JUN17	1210-1440	1210-1440	1210-1440	1200-1430									
KR1	MAY17	830-940	830-940	830-940	830-940									
	JUN17	830-940	830-940	830-940	830-940									
	MAY17													
D#	366-453	366-453	369-452	376-451	369-452	379-453								
E#	345-401	345-403	346-404	346-404	346-404	347-404								
V#	311-393	311-393	312-394	317-390	312-394	318-392								
W#	286-351	286-351	292-350	294-349	292-350	294-349								
I#	211-288	211-293	211-292	225-292	211-292	225-292								
T#	196-262	196-264	194-262	208-262	194-262	207-261								
RBO	1320-1570	1310-1570	1310-1560	1300-1560	1290-1550	1300-1530	1280-1520	1280-1520	1310-1520	1330-1510	1330-1510	1330-1510	1330-1500	
REO	1210-1450	1200-1440	1200-1440	1200-1430	1190-1420	1190-1420	1180-1410	1180-1410	1170-1400	1170-1400	1160-1390	1160-1380	1150-1340	
KRO	785-955	785-955	785-955	785-960	785-955	785-945	785-945	790-945	810-945	830-945	835-945	840-940	850-940	

FX FUTURES

	LOBEX OPEN	LOBEX HIGH	LOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	---CONTRACT---	---
								HIGH	LOW
POLISH (US) F									
JUN17	0.2682	0.2689B	0.2667A	0.2672 (3.7425) -	118	5	52 +	2 .2693	.2441A
TOTAL POLISH (US) F						0	52 +	2	
POLISH (EC) F									
JUN17	----	0.2395B	0.2387A	0.2388 (4.1876) -	48	7	7	UNCH .2399B	.2287A
TOTAL POLISH (EC) F						0	7		
RMB/USD FUT									
JUN17	----	0.14580B	----	0.14582 (6.85777) +	22	27	27	UNCH .14763	.14220A
JUL17	----	----	----	0.14552 (6.87191) +	24	1	1	UNCH .14255	.14255
AUG17	----	----	----	0.14518 (6.88800) +	27	3	3	UNCH .14625	.14610
SEP17	----	----	----	0.14483 (6.90465) +	33	29	29	UNCH .14510	.13750
OCT17	----	----	----	0.14453 (6.91898) +	32	1	1	UNCH .14053	.14053
NOV17	----	----	----	0.14424 (6.93289) +	31	1	1	UNCH .13602	.13602
DEC17	----	----	----	0.14387 (6.95072) +	30	13	13	UNCH .14284	.13619
TOTAL RMB/USD FUT						0	75		
WON/USD FUT									
JUN17	0.0008920	0.0008920	0.0008920	0.0008932 (1119.570) +	0	3	25 +	3 .0008920	.0008764
JUL17	----	----	----	0.0008937 (1118.944) +	0	1	1	UNCH .0008490	.0008490
TOTAL WON/USD FUT						0	26 +	3	
BDI FUT									
JUN17	1200.600	0202.700B	1198.000A	1201.700 (.0008) +0.700	----	20	68 +	10	1251.500 1195.900
TOTAL BDI FUT						0	68 +	10	
CHP FUT									
JUN17	----	----	----	000046	----	204	204	UNCH	
JUL17	----	----	----	000046	----	49	49	UNCH	
TOTAL CHP FUT						0	253		
CNH FUT									
JUN17	6.8628	6.8641B	6.8413A	6.8417 (.1462) -0.0189	----	61	805 -	13	7.2215 6.6351A
JUL17	----	6.8799B	*6.8581A	6.8591 (.1458) -0.0179	----	11	11	UNCH	6.9904B 6.8581A
SEP17	6.9112	6.9136B	6.8928A	6.8899 (.1451) -0.0175	----	10	401 +	4	7.2886B 6.7638A
DEC17	6.9580	6.9630B	6.9525A	6.9336 (.1442) -0.0163	----	10	145 +	10	7.3590 6.8001
MAR18	----	6.9961B	----	6.9772 (.1433) -0.0155	----	1	1	UNCH	7.2999B 7.0229A
TOTAL CNH FUT						0	1363 +	1	
INR/USD FUT									
MAY17	154.870	155.220	154.690	154.950 (.0065) +0.060	----	783	1143 -	36	156.220 152.570A
JUN17	154.410	154.720	154.200A	154.460 (.0065) +0.040	----	1528	655 +	63	155.680 152.800A
TOTAL INR/USD FUT						0	1798 +	27	
MICRO INR/USD F									
MAY17	154.980	155.200B	154.700A	154.950 (.0065) +0.060	----	74	268 -	47	156.210B 152.570A
JUN17	154.290	154.700B	154.210A	154.460 (.0065) +0.040	----	89	374 -	83	155.690B 152.790A
TOTAL MICRO INR/USD F						0	642 -	130	

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 LOW