



FINAL

PG31 BULLETIN #180@

FX CALL OPTIONS

Tue, Sep 19, 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: TUE, SEP 19

		WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5
RB1	SEP17	1350-1600	1350-1620	1350-1620	1340-1620	1340-1620
	OCT17	1340-1620	1340-1620			
RE1	SEP17	1170-1420	1170-1420	1170-1420	1160-1420	1160-1420
	OCT17	1160-1420	1160-1420			
KR1	SEP17	825-945	825-945	825-945	825-945	825-945
	OCT17	825-945	825-945			

	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18
D#	369-484	379-488	379-488	372-488	381-492		379-492			409-494			442-497
E#	346-409	347-410	347-410	347-410	347-411		347-411			357-411			360-409
V#	312-418	318-419	318-419	313-419	320-421		320-421			342-423			369-424
W#	292-354	294-354	294-354	291-354	293-354		293-354			297-353			298-350
I#	211-307	225-308	225-308	211-308	225-308		221-308			238-308			254-308
T#	194-262	207-261	207-261	196-261	206-259		203-259			205-258			204-255
RBO	1290-1620	1300-1620	1280-1620	1280-1610	1310-1610	1330-1610	1330-1600	1330-1600	1330-1600	1350-1600	1370-1590	1380-1590	1410-1570
REO	1170-1420	1160-1420	1160-1410	1150-1410	1150-1400	1140-1400	1140-1390	1140-1380	1130-1340	1130-1340	1120-1320	1130-1320	1130-1300
KRO	785-955	785-945	785-945	790-945	810-945	830-945	830-945	830-940	830-940	830-940	840-945	840-940	850-930

FX FUTURES

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
POLISH (US) F									
SEP17	----	----	----	0.2789 ( 3.5855)	UNCH	----	36	UNCH .2842B	.2617A
DEC17	0.2795	.2804B	0.2789A	0.2803 ( 3.5676) +	196	4	56 +	4 .2843B	.2746A
						0	92 +	4	
POLISH (EC) F									
DEC17	----	.2328B	----	0.2325 ( 4.3011) +	74	----	2	UNCH .2348B	.2320A
TOTAL POLISH (EC) F						0	2		
OCT17	----	----	----	0.15166 (6.59370) -	12	----	5	UNCH .14780	.14053
NOV17	----	----	----	0.15128 (6.61026) -	20	----	1	UNCH .13602	.13602
DEC17	----	----	----	0.15093 (6.62559) -	24	----	13	UNCH .15290	.13619
MAR18	----	----	----	0.15017 (6.65912) -	30	----	1	UNCH .15001	.15001
JUN18	----	----	----	0.14944 (6.69165) -	34	----	3	UNCH .15240	.15239
						0	23 -	21	
OCT17	----	----	.0008839A	0.0008842 (1130.966) -	0	----	4	UNCH .0008929B	.0008789A
DEC17	----	----	----	0.0008846 (1130.454) -	0	----	25	UNCH	----
						0	29 -	29	

	GLOBAL OPEN	GLOBAL HIGH	GLOBAL LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBAL VOLUME	OPEN INTEREST	CONTRACT HIGH	CONTRACT LOW
CHP FUT									
OCT17	----	----	----	----	.00005	----	2043	UNCH	
TOTAL CHP FUT						0	2043		
CNH FUT									
SEP17	----	----	----	6.5474 ( .1527)	UNCH	----	312	UNCH 7.2886B	6.4462A
OCT17	6.5500	6.6054B	6.5500	6.5934 ( .1517)	+.0090	35	74 +	21 6.8891B	6.4526A
NOV17	6.5980	6.6166B	6.5922A	6.6043 ( .1514)	+.0083	5	13 +	2 6.9095B	6.4611A
DEC17	6.6240	6.6301B	6.6071A	6.6183 ( .1511)	+.0086	22	748 -	17 7.3590	6.4717A
MAR18	----	6.6651B	6.6436A	6.6552 ( .1503)	+.0087	----	6	UNCH 7.2999B	6.5044A
JUN18	6.6970	6.6999B	6.6880A	6.6906 ( .1495)	+.0124	20	20	UNCH 7.1959B	6.5337A
SEP18	----	6.7373B	----	6.7273 ( .1486)	+.0113	----	63	UNCH 6.8368B	6.5673A
DEC18	6.7661	6.7727B	6.7618A	6.7626 ( .1479)	+.0097	----	1	1 7.1742B	6.6011A
TOTAL CNH FUT						0	83	1237 +	5
INR/USD FUT									
SEP17	155.660	155.750	155.230	155.380 ( .0064)	-0.260	2711	1018 -	39 156.590	153.450A
OCT17	155.240	155.240	*154.750A	154.900 ( .0065)	-0.270	72	173 +	1 156.130B	154.750A
TOTAL INR/USD FUT						0	2783	1191 -	38
MICRO INR/USD F									
SEP17	155.610	155.740B	155.230	155.380 ( .0064)	-0.260	31	52 -	19 156.590B	154.640A
OCT17	155.130	155.270B	*154.750A	154.900 ( .0065)	-0.270	27	105 -	21 156.130B	154.750A
TOTAL MICRO INR/USD F						0	157 -	40	

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
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