



PRELIMINARY

PG31 BULLETIN #226@

FX CALL OPTIONS

Wed, Nov 22, 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: WED, NOV 22

		WEEK 1	WEEK 2	WEEK 3	WEEK 4
RB1	NOV17	1340-1620	1340-1620	1340-1610	1340-1610
	DEC17	1340-1610	1340-1610	1340-1610	
RE1	NOV17	1160-1410	1160-1410	1150-1400	1150-1400
	DEC17	1150-1400	1150-1400	1150-1400	
KR1	NOV17	825-945	825-945	825-955	825-960
	DEC17	825-960	825-960	825-960	

	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	MAY18	JUN18	JUL18	AUG18	SEP18	OCT18	NOV18
D#	379-488	372-489	381-492	381-492	379-492	409-494		409-494			436-497		
E#	347-415	347-416	347-417	347-417	347-417	357-416		357-416			360-415		
V#	318-419	313-419	320-421	320-421	320-421	342-423		342-423			354-424		
W#	294-354	291-354	293-354	293-354	293-354	295-353		295-353			294-350		
I#	225-308	211-308	225-308	225-308	221-308	238-308		238-308			248-308		
T#	206-261	196-261	205-260	205-260	203-260	204-259		204-259			203-257		
RBO	1280-1620	1280-1610	1310-1610	1330-1610	1330-1600	1330-1600	1330-1600	1350-1600	1370-1590	1380-1590	1390-1570	1390-1570	1390-1560
REO	1160-1410	1150-1410	1150-1400	1140-1400	1140-1390	1140-1380	1130-1350	1130-1340	1120-1340	1130-1340	1130-1330	1140-1330	1140-1310
KRO	785-945	790-960	810-960	830-960	830-960	830-960	830-960	830-960	835-960	835-960	835-960	845-960	855-960

FX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----CONTRACT----	----
									HIGH	LOW
POLISH (US) F										
DEC17	0.2786	0.2807	0.2785A	0.2806	(3.5638) +	262	----	13	92 +	7 .2843B .2707A
TOTAL POLISH (US) F							0	13	92 +	7
POLISH (EC) F										
DEC17	0.2368	#0.2374B	0.2368A	0.2370	(4.2194) +	60	----	1	6 -	1 .2374B .2299A
TOTAL POLISH (EC) F							0	1	6 -	1
RMB/USD FUT										
DEC17	----	----	----	0.15112	(6.61726) +	59	----	15	UNCH	.15290 .13619
MAR18	----	----	----	0.15001	(6.66622) +	56	----	1	UNCH	.15001 .14893A
JUN18	----	----	----	0.14920	(6.70241) +	57	----	3	UNCH	.15240 .14856
TOTAL RMB/USD FUT							0	0	19	
WON/USD FUT										
DEC17	0.0009175	0.0009205B	0.0009154A	0.0009203	(1086.602) +	0	----	17	92 +	10 .0009205B .0008825
TOTAL WON/USD FUT							0	17	92 +	10

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	----CONTRACT----	----
									HIGH	LOW
CHP FUT										
DEC17	----	----	----	----	00027	----	20	1654 -	20	
JAN18	----	----	----	----	NEW	----	2	2 +	2	
TOTAL CHP FUT						0	22	1656 -	18	
CNH FUT										
DEC17	6.6456	6.6464B	6.6120A	6.6113	(.1513) -.0297	----	85	628 +	6	7.3590 6.4717A
JAN18	6.6415	6.6590B	6.6263A	6.6225	(.1510) -.0298	----	1	72 +	1	6.7312B 6.5994A
FEB18	----	6.6755B	6.6529A	6.6389	(.1506) -.0296	----	----	----	UNCH	7.0800B 6.6340A
MAR18	6.6711	6.6881B	6.6515A	6.6533	(.1503) -.0296	----	11	190	UNCH	7.2999B 6.5044A
JUN18	----	6.7268B	6.7064A	6.6908	(.1495) -.0296	----	----	21	UNCH	7.1959B 6.5337A
SEP18	----	6.7636B	6.7436A	6.7288	(.1486) -.0292	----	----	65	UNCH	6.8368B 6.5673A
TOTAL CNH FUT						0	97	976 +	7	
INR/USD FUT										
NOV17	154.240	154.460	153.890	154.380	(.0065) +0.110	----	3893	760 -	395	154.820 150.660A
DEC17	153.750	153.980	153.420	154.120	(.0065) +0.180	----	522	257 +	74	154.500B 151.690A
TOTAL INR/USD FUT						0	4415	1017 -	321	
MICRO INR/USD F										
NOV17	154.250	154.450B	153.900A	154.380	(.0065) +0.110	----	39	109 -	19	154.810B 150.660A
DEC17	153.760	153.990	153.430A	154.120	(.0065) +0.180	----	161	163 +	113	154.310B 151.690A
TOTAL MICRO INR/USD F						0	200	272 +	94	

FX CALLS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING	RANGE	SETT.PRICE & PT. & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	---
												HIGH	LOW
ADDITIONAL FX CALLS **SETT. PRICE**													
WAD OPT													
NOV17	WAD OPT					(FUTURES SETT. .00)							
755	----					----	.68000 +0.21000	.845	----	----	27	UNCH	1.48000 .23000
755	----					----	.62000 +0.27000	1.000	10	7	----	11	1.80000 .09000
760	----					----	.12000 +0.06000	1.000	90	27	----	117	1.38000 .00500
765	----					----	.11000 +0.05000	.265	----	4	50	UNCH	.74000 .03000
765	----					----	CAB	----	----	1	----	52	.99000 .00500
770	----					----	.03500 +0.01500	.090	----	----	30	UNCH	.46000 .01500
770	----					----	CAB	----	----	----	----	75	.69000 .00500
775	----					----	.01000	UNCH	.025	----	18	UNCH	.26000 .01000
775	----					----	CAB	----	----	----	----	6	.43000 .00500
TOTAL										39	125 -	261	
DEC17	WAD OPT					(FUTURES SETT. .00)							
755	----					----	.91000 +0.18000	.663	----	----	3	UNCH	.95000 .49000
760	----					----	.61000 +0.14000	.526	----	----	3	UNCH	.66000 .31000
760	----					----	.49000 +0.14000	.548	----	30	32 +	30	1.10000 .20000
765	----					----	.26000 +0.09000	.357	----	----	15	UNCH	.78000 .10000
770	----					----	.13000 +0.05000	.204	----	----	16	UNCH	.51000 .05000
775	----					----	.06000 +0.02500	.103	----	----	10	UNCH	.18000 .02500
TOTAL										30	79 +	30	
WEC OPT													
NOV17	WEC OPT					(FUTURES SETT. .00)							
1165	----					----	.01910 +0.00750	.973	----	----	82	UNCH	.02330 .00360
1170	----					----	.01430 +0.00670	.935	----	----	124	UNCH	.01870 .00230
1175	----					----	.00990 +0.00550	.842	----	22	68 -	17	.01450 .00150
1180	----					----	.00610 +0.00380	.676	----	88	176 +	77	.01080 .00090
1185	----					----	.00330 +0.00230	.456	----	143	238 +	90	.00780 .00060
1190	----					----	.00170 +0.00125	.262	----	10	31 +	10	.00540 .00035
1195	----					----	.00080 +0.00060	.132	----	2	10 +	2	.00360 .00025
1200	----					----	.00035 +0.00025	.059	----	----	50	UNCH	.00230 .00020
TOTAL										265	779 +	162	
DEC17	WEC OPT					(FUTURES SETT. .00)							

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WEC OPT	WEC OPT	(FUTURES SETT. .00)											
DEC17	----	----	----	----									
1180	----	----	----	----	.01410	+0.00510	.732	----	----			5	UNCH .01420 .00770
1185	----	----	----	----	.01080	NEW	.632	----	----	13	+	13	.01080 .00560
1185	----	----	----	----	.00490	NEW	.471	----	----	29	+	14	.00910 .00150
1190	----	----	----	----	.00300	+0.00180	.327	----	----			22	UNCH .00660 .00100
1190	----	----	----	----	.00800	+0.00340	.524	----	----			6	UNCH .00840 .00400
1195	----	----	----	----	.00170	+0.00100	.208	----	----			11	UNCH .00480 .00060
1195	----	----	----	----	.00580	+0.00260	.418	----	----	2	+	8	.00620 .00280
1200	----	----	----	----	.00100	+0.00060	.128	----	----			32	UNCH .00340 .00040
1200	----	----	----	----	.00410	NEW	.321	----	----	2	+	2	.00460 .00190
1205	----	----	----	----	.00290	NEW	.240	----	----	79	+	79	.00330 .00130
1210	----	----	----	----	.00035	+0.00020	.046	----	----			57	UNCH .00160 .00015
1210	----	----	----	----	.00200	+0.00110	.175	----	----	14	+	40	.00230 .00090
TOTAL										139		289	+ 124