

FINAL

PG31 BULLETIN # 35@

FX CALL OPTIONS

wed, Feb 21, 2018 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, FEB 21

	WEEK 1	WEEK 2	WEEK 3	WEEK 4									
RB1	FEB18 1330-1670	1330-1670	1330-1670	1330-1670									
	MAR18 1330-1670	1330-1670	1330-1670	1330-1670									
RE1	FEB18 1140-1390	1140-1390	1140-1390	1140-1390									
	MAR18 1140-1390	1140-1390	1140-1390	1140-1390									
KR1	FEB18 830-985	830-985	830-985	830-985									
	MAR18 830-985	830-985	830-985	830-985									
D#	FEB18 381-522	MAR18 379-522	APR18 409-524	MAY18 409-524	JUN18 409-524	JUL18 436-526	AUG18 436-526	SEP18 436-526	OCT18 444-529	NOV18 444-529	DEC18 444-529	JAN19 444-529	FEB19 444-529
E#	347-421	347-421	357-420	357-420	357-420	360-419	360-419	360-419	362-419	362-419	362-419	362-419	362-419
V#	320-430	320-430	342-432	342-432	342-432	354-435	354-435	354-435	358-438	358-438	358-438	358-438	358-438
W#	293-354	293-354	293-353	293-353	293-353	293-350	293-350	293-350	293-348	293-348	293-348	293-348	293-348
I#	225-325	221-325	238-326	238-326	238-326	248-326	248-326	248-326	256-327	256-327	256-327	256-327	256-327
T#	205-265	203-265	204-264	204-264	204-264	203-263	203-263	203-263	208-261	208-261	208-261	208-261	208-261
RBO	1330-1670	1330-1670	1330-1660	1330-1660	1330-1660	1370-1660	1380-1650	1390-1650	1390-1650	1400-1640	1400-1640	1440-1640	1470-1640
REQ	1140-1400	1140-1390	1140-1380	1130-1350	1130-1350	1120-1340	1130-1340	1130-1330	1140-1330	1130-1320	1130-1320	1130-1320	1130-1300
KRO	830-985	830-985	830-985	830-985	830-985	835-985	835-990	835-990	845-990	855-990	880-990	880-990	900-985

FX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	ETH VOLUME	OPEN INTEREST	----	CONTRACT	----
								HIGH	LOW	
POLISH (US) F										
MAR18	0.2964	0.2975B	0.2945A	0.2950 (3.3898) -	244	----	1	48	UNCH	.3022B .2774A
TOTAL POLISH (US) F						0	1	48		
POLISH (EC) F										
MAR18	----	0.2393A	----	0.2394 (4.1771) -	128	----	18	UNCH	.2414B .2348A	
TOTAL POLISH (EC) F						0	0	18		
RMB/USD FUT										
MAR18	----	----	----	0.15767 (6.34236) +	19	----	4	UNCH	.15899 .14893A	
JUN18	----	----	----	0.15664 (6.38407) +	16	----	3	UNCH	.15240 .14856	
						0	7			
MAR18	0.0009302	0.0009339B	0.0009288A	0.0009312 (1073.883) -	0	----	55	-	5	.0009474B .0009109A
APR18	----	0.0009345B	0.0009296A	0.0009318 (1073.192) -	0	----	4	UNCH	.0009429B .0009116A	
						0	9	59	-	92
CHP FUT										
MAR18	----	----	----	----	00003	----	1291	UNCH		
APR18	----	----	----	----	00004	----	46	UNCH		
TOTAL CHP FUT						0	0	1337		
CNH FUT										
MAR18	6.3484	6.3542B	6.3232A	6.3378 (.1578) -1.0103	----	19	840	+	5	7.2999B 6.2704A
APR18	----	6.3657B	6.3353A	6.3487 (.1575) -1.0107	----	----	145	UNCH	6.6629B 6.2827A	
MAY18	----	6.3761B	6.3650A	6.3591 (.1573) -1.0108	----	----	10	UNCH	6.4755B 6.2927A	
JUN18	----	6.3890B	6.3584A	6.3703 (.1570) -1.0107	----	----	205	UNCH	7.1959B 6.3036A	
SEP18	6.4105	6.4183B	6.4091A	6.4016 (.1562) -1.0103	----	10	60	-	10	6.8368B 6.3343A
DEC18	----	6.4456B	6.4362A	6.4292 (.1555) -1.0110	----	----	19	UNCH	7.1742B 6.3582A	
TOTAL CNH FUT						0	29	1279	-	5
INR/USD FUT										
FEB18	153.910	154.480	153.820	154.120 (.0065) +0.260	----	3013	1542	-	167	157.440 153.800
MAR18	153.560	153.870B	153.230	153.480 (.0065) +0.290	----	1093	781	+	444	156.400B 153.230A
TOTAL INR/USD FUT						0	4106	2323	+	277
MICRO INR/USD F										
FEB18	154.110	154.440B	153.830A	154.120 (.0065) +0.260	----	29	78	-	27	157.390B 153.760
MAR18	153.570	153.860B	153.270A	153.480 (.0065) +0.290	----	39	249	UNCH	156.390B 153.220A	
TOTAL MICRO INR/USD F						0	68	327	-	27

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
ADDITIONAL FX CALLS **SETT. PRICE**													
WAD OPT													
FEB18					(FUTURES SETT. .00)								
780	----	----	----	----	----	.53000 - 0.43000	.582	----	----	37	UNCH	2.46000	.44000
785	----	----	----	----	----	CAB .3487	----	33	----	229	2.88000	.05000	
785	----	----	----	----	----	.28000 - 0.33000	.380	----	1	5	+	1	2.02000 .23000
790	----	----	----	----	----	.13000 - 0.22000	.205	----	8	8	UNCH	1.60000 .11000	
790	----	----	----	----	----	CAB .3487	----	102	----	104	2.42000	.05000	
795	----	----	----	----	----	CAB .3487	----	----	----	77	1.98000	.05000	
795	----	----	----	----	----	.05000 - 0.12000	.088	----	----	12	UNCH	1.22000 .04500	
800	----	----	----	----	----	CAB .3487	----	----	----	25	1.58000	.05000	
805	----	----	----	----	----	CAB .3487	----	----	----	25	1.22000	.05000	
805	----	----	----	----	----	.01000 - 0.02500	.016	----	----	18	UNCH	.34000 .01500	
840	----	----	----	----	----	CAB .3487	----	----	----	4	.09000	.02000	
TOTAL									137	80	-	463	
MAR18					(FUTURES SETT. .00)								
785	----	----	----	----	----	.46000 NEW	.421	----	36	36	+	36	1.58000 .40000
785	----	----	----	----	----	.58000 NEW	.438	----	30	30	+	30	1.66000 .53000
790	----	----	----	----	----	.28000 - 0.23000	.293	----	----	14	UNCH	1.20000 .24000	
TOTAL									66	80	+	66	
WEC OPT													
FEB18					(FUTURES SETT. .00)								
1165	----	----	----	----	----	.06710 - 0.00350	1.000	1	----	----	1	.09120	.05920
1170	----	----	----	----	----	.06210 - 0.00350	1.000	1	----	----	1	.08620	.05430
1200	----	----	----	----	----	.03210 - 0.00350	1.000	4	----	----	4	.05750	.02510
1215	----	----	----	----	----	.01710 - 0.00350	1.000	18	3	21	.04260	.01310	
1220	----	----	----	----	----	.01210 - 0.00360	1.000	5	----	----	5	.03760	.00980
1225	----	----	----	----	----	.00710 - 0.00370	1.000	18	----	----	18	.03270	.00710
1230	----	----	----	----	----	.00210 - 0.00420	1.000	49	----	----	49	.02770	.00230
1235	----	----	----	----	----	CAB .3487	----	681	----	98	.02290	.00005	
1240	----	----	----	----	----	CAB .3487	----	729	----	554	.01860	.00005	
1245	----	----	----	----	----	CAB .3487	----	446	----	408	.01510	.00005	
1250	----	----	----	----	----	CAB .3487	----	----	----	358	.01220	.00005	
1255	----	----	----	----	----	CAB .3487	----	----	----	424	.00980	.00010	
1260	----	----	----	----	----	CAB .3487	----	----	----	154	.00770	.00005	

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WEC OPT	WEC OPT	(FUTURES SETT. .00)											
1265	----	----	----	----									
1270	----	----	----	----									
1275	----	----	----	----									
1280	----	----	----	----									
1285	----	----	----	----									
1290	----	----	----	----									
1300	----	----	----	----									
TOTAL													
MAR18	WEC OPT	(FUTURES SETT. .00)											
1210	----	----	----	----									
1215	----	----	----	----									
1220	----	----	----	----									
1225	----	----	----	----									
1230	----	----	----	----									
1235	----	----	----	----									
1240	----	----	----	----									
1245	----	----	----	----									
1250	----	----	----	----									
1255	----	----	----	----									
1260	----	----	----	----									
1265	----	----	----	----									
1270	----	----	----	----									
1275	----	----	----	----									
1280	----	----	----	----									
1285	----	----	----	----									
1290	----	----	----	----									
1295	----	----	----	----									
TOTAL													