



FINAL

PG39 BULLETIN #181@

EURO FX & CME\$INDEX OPTIONS

wed, Sep 20, 2017 PG39

INDIVIDUAL CONTRACT PRICE DATA FOR OPEN, HIGH, LOW, CLOSE AND SETTLEMENT REFLECT CME REGULAR TRADING HOURS SESSION ONLY. VOLUME CLEARED REFLECTS REGULAR TRADING HOURS (RTH) AND CME GLOBEX® VOLUME FOR FUTURES, AND COMBINED VOLUME FOR OPTIONS. 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 VALUE EURO FX = \$6.25 CME\$INDEX = \$5.00. 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.

EURO FX AMERICAN & EURO & CME\$INDEX CONTRACTS LAST TRADE DATES										
EXPIRATION:	SEP17	OCT17	NOV17	DEC17	JAN18	FEB18	MAR18	APR18	JUN18	SEP18
EURO FX FUT	09/18	10/16	11/13	12/18	01/12	02/16	03/19	04/16	06/18	09/17
EURO FX OPT (EUR)	09/08	10/06	11/03	12/08	01/05		03/09		06/08	09/07
EFX WK1 (EUR)	09/01									
EFX WK2 (EUR)		10/13								
EFX WK3 (EUR)	09/15	10/20								
EFX WK4 (EUR)	09/22									
EFX WK5 (EUR)	09/29									

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES										
ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: WED, SEP 20										
LT	SEP17	WEEK 1	WEEK 2	WEEK 3	WEEK 4	WEEK 5				
	SEP17	105.0-133.0	105.5-133.5	106.0-133.5	106.5-133.5					
	OCT17		107.0-133.5	107.0-133.0						
YT	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18	SEP18		
	84.5-133.0	84.5-140.5	84.5-140.5	84.5-140.5	84.5-150.0	84.5-150.0	101.5-134.5	109.0-135.0		

EURO FX & CME\$INDEX FUTURES											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
SEP17	----	----	----	1.19610	(.8361)	UNCH	----	100212	1.20975	1.04840A	
OCT17	1.20120	1.20500	1.18720	1.19070	(.8398)	108	1409	1545 - 47	1.21145B	1.12050A	
NOV17	1.20270	1.20600B	1.18945	1.19240	(.8386)	108	1407	1386 - 44	1.21320B	1.15595A	
DEC17	1.20545	1.20925	1.19175	1.19465	(.8371)	108	13121	252481 424256 + 740	1.21545	1.05460A	
JAN18	1.20870	1.21000B	1.19515A	1.19685	(.8355)	108	415	348 - 21	1.21775	1.18375A	
MAR18	1.21165	1.21495	1.19835A	1.20110	(.8326)	108	200	2252 - 15	1.22135B	1.06155A	
JUN18	1.21750	1.22040B	1.20550A	1.20755	(.8281)	110	21	1185 + 11	1.22740B	1.06885A	
SEP18	----	1.22700B	1.21280A	1.21430	(.8235)	111	----	663 UNCH	1.23350B	1.09010A	
DEC18	----	1.23360B	1.21995A	1.22115	(.8189)	112	----	21 UNCH	1.23780B	1.09020	
MAR19	1.23910	1.24035B	1.22790A	1.22805	(.8143)	114	16	27 + 16	1.24050B	1.21400A	
JUN19	----	----	----	1.23495	(.8097)	116	----	22 UNCH	1.24400	1.23110A	
SEP19	1.24500	1.24500	1.24500	1.24185	(.8053)	118	3	46 + 3	1.25100	1.23200	
TOTAL							13121	255952 431751 - 99569			

EURO FX (EU) FIXING PRICE: Jun21 1.2053000											
ADDITIONAL EURO FX & CME\$INDEX -FUTURES-											
	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. RECIPROCAL	CHGE	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---HIGH---	---LOW---
CHP FUT											
OCT17	.0016072	.016116B	.0016069	----		0	163	1882 - 161	.0016272B	.0015251A	
TOTAL CHP FUT						0	163	1882 - 161			
CNH FUT											
SEP17	----	5.6045B	6.5734A	----		0	----	312 UNCH	7.2886B	6.4462A	
OCT17	----	5.6155B	6.5845A	----	0.0064	----	----	74 UNCH	6.8891B	6.4526A	
NOV17	6.5962	6.5999A	6.5999A	----	0.0085	----	4	17 + 4	6.9095B	6.4611A	
DEC17	6.6098	6.6297B	6.6359A	----	0.0102	----	10	745 - 3	7.359	6.4717A	
MAR18	6.6534	6.6712B	6.6359A	----	0.0127	----	10	16 + 10	7.2999B	6.5044A	
JUN18	----	----	6.6703A	----	0.0122	----	----	20 UNCH	7.1959B	6.5337A	
SEP18	----	----	6.708A	----	0.0135	----	----	63 UNCH	6.8368B	6.5673A	
DEC18	----	----	6.7439A	----	0.0151	----	----	1 UNCH	7.1742B	6.6011A	
TOTAL CNH FUT						0	24	936 - 301			
INR/USD FUT											
SEP17	155.460	55.480	154.540	----	0.590	----	2180	1018 UNCH	156.590	153.450A	
OCT17	154.940	55.020B	*154.040A	----	0.600	----	470	258 + 85	156.130B	154.040A	
TOTAL INR/USD FUT						0	2650	1276 + 85			
MICRO INR/USD F											
SEP17	155.410	55.520B	*154.520A	----	0.590	----	56	61 + 9	156.590B	154.520A	
OCT17	154.930	55.040B	*154.030A	----	0.600	----	42	112 + 7	156.130B	154.030A	
TOTAL MICRO INR/USD F						0	98	173 + 16			

EURO FX AMERICAN & EURO CALLS & PUTS **SETT. PRICE**													
STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT. CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	--CONTRACT--	HIGH	LOW
EURO FX C (EU)													
OCT17	----				6.80N	3.10-	37	.236	----	1	UNCH	11.60B	2.40A
1210	----								0	1			
TOTAL									0	1			
MAR18	----				113.30N	102.90-	104	.928	----	1	UNCH	40.70B	26.60A
1100	----				16.80N	13.30-	35	.317	----	1	UNCH	16.40B	4.80A
1235	----								0	2			
TOTAL									0	2			
JUN18	----				121.40N	110.90-	105	.902	----	9	UNCH	81.50	78.00
1100	----				77.80N	68.50-	93	.771	----	2	UNCH	55.00	26.80A
1150	----				20.10N	16.30+	NEW	.317	----	1	+	19.00B	6.70A
1250	----								1	12 + 1			
TOTAL									1	12 + 1			
SEP18	----				7.00N	5.60-	14	.114	----	1	UNCH	6.10	6.10
1350	----								0	1			
TOTAL									0	1			
EURO FX P (EU)													
OCT17	----				0.25N	.35+	1	.037	----	3	UNCH	21.70B	1.30
1160	----				4.40N	8.50+	41	.503	----	1	UNCH	17.60B	14.50A
1195	----								0	4			
TOTAL									0	4			
NOV17	----				7.50N	11.20+	37	.438	----	1	UNCH	22.80B	14.50
1190	----								0	1			
TOTAL									0	1			
DEC17	----				15.10N	20.20+	51	.541	----	1	UNCH	26.30B	17.00
1200	----								0	1			
TOTAL									0	1			
JAN18	----				17.70N	22.60+	49	.521	----	1	UNCH	32.50B	16.90
1205	----								0	1			
TOTAL									0	1			
MAR18	----				6.50N	8.10+	16	.208	----	20	UNCH	36.70B	10.80A
1150	----								0	20			
TOTAL									0	20			
JUN18	----				3.60N	3.90+	3	.089	----	33	UNCH	17.20B	5.80A
1095	----								0	33			
TOTAL									0	33			

** Option prices quoted per Daily Information Bulletin convention. For example, an Euro FX option price of 20.30 on this page is equivalent to 20.30 x 0.001 = 0.02030 when the price is quoted in full. The cash price of the option is 0.02030 x 125,000 (contract size) = \$2,537.50.**

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EUU OPT	EUU OPT	(FUTURES SETT. .00)										
1245	----	----	.02180N	.01770	-0.00410	.337	----	----	29	UNCH	.02700	.00480A
1250	----	----	.02010N	.01630	-0.00380	.317	----	----	29	UNCH	.02430B	.00440A
1255	----	----	.01860N	.01500	-0.00360	.297	----	----	7	UNCH	.02250B	.00560A
1260	----	----	.01720N	.01390	-0.00330	.279	----	----	24	UNCH	.02090B	.00510A
1265	----	----	.01580N	.01280	-0.00300	.261	----	----	14	UNCH	.01930B	.00470A
1270	----	----	.01460N	.01180	-0.00280	.244	----	----	123	UNCH	.01790B	.00450A
1275	----	----	.01350N	.01090	-0.00260	.228	----	----	36	UNCH	.01650B	.00430
1280	----	----	.01240N	.01010	-0.00230	.214	----	----	78	UNCH	.01530B	.00420A
1285	----	----	.01140N	.00930	-0.00210	.200	----	----	51	UNCH	.01410B	.00420A
1290	----	----	.01050N	.00860	-0.00190	.187	----	----	41	UNCH	.01310B	.00450A
1295	----	----	.00970N	.00800	-0.00170	.175	----	----	66	UNCH	.01210B	.00420A
1300	----	----	.00900N	.00740	-0.00160	.163	----	----	39	UNCH	.01120B	.00380A
1305	----	----	.00830N	.00680	-0.00150	.152	----	----	10	UNCH	.01040B	.00450A
1310	----	----	.00770N	.00630	-0.00140	.142	----	----	33	UNCH	.00960B	.00410A
1320	----	----	.00660N	.00550	-0.00110	.125	----	----	6	UNCH	.00830B	.00400
1325	----	----	.00610N	.00510	-0.00100	.117	----	----	16	UNCH	.00770B	.00370A
1330	----	----	.00570N	.00470	-0.00100	.108	----	----	10	UNCH	.00710B	.00340A
TOTAL									134	5670 -	12	
SEP18	EUU OPT	(FUTURES SETT. .00)										
1170	----	----	.01650N	.01960	+0.00310	.305	----	----	22	UNCH	.02080B	.01700A
1210	----	----	.03110N	.03590	+0.00480	.466	----	----	65	UNCH	.03700B	.03030A
1230	----	----	.04060N	.04640	+0.00580	.549	----	----	11	UNCH	.04700B	.03990A
1350	----	----	.00700N	.00560	-0.00140	.114	----	----	4	UNCH	.00730B	.00570
TOTAL									0	102		