

FINAL

PG39 BULLETIN #140@

EURO FX & CME\$INDEX OPTIONS

Mon, Jul 24, 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=BIID 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=BIID 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:	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	JAN18	MAR18	JUN18
EURO FX FUT	07/17	08/14	09/18	10/16	11/13	12/18	01/12	03/19	06/18
EURO FX OPT (EUR)	07/07	08/04	09/08	10/06	11/03	12/08		03/09	06/08
EFX WK2 (EUR)	07/14	08/11							
EFX WK3 (EUR)	07/21	08/18							
EFX WK4 (EUR)	07/28	08/25							

EXPIRATION:

EURO FX AMERICAN & EURO & CME\$INDEX OPTIONS ON FUTURES

ELIGIBLE OPTIONS SERIES (CALLS & PUTS) FOR TRADING: MON, JUL 24									
1T	JUL17	WEEK 2	WEEK 3	WEEK 4					
		99.5-127.5	99.5-129.0	100.0-129.0					
	AUG17	101.5-129.0	102.5-129.0	104.5-129.0					
YT	JUL17	AUG17	SEP17	OCT17	NOV17	DEC17	MAR18	JUN18	
	84.5-127.0	84.5-129.0	84.5-129.0	84.5-133.0	84.5-133.0	84.5-133.0	84.5-150.0	101.5-131.0	

EURO FX & CME\$INDEX FUTURES

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---CONTRACT---
								HIGH	LOW
AUG17	1.16800	#1.16965B	1.16390A	1.16555 (.8580) - 36	----	517	1632 - 98	1.16965B	1.07495A
SEP17	1.17010	1.17180	1.16600	1.16770 (.8564) - 36	574	164810	440435 + 1868	1.17875B	1.04840A
OCT17	1.16995	#1.17365	1.16790A	1.16955 (.8550) - 36	----	385	546 - 72	1.17365	1.12050A
DEC17	1.17550	1.17745B	1.17175A	1.17350 (.8522) - 36	----	387	4974 + 29	1.17760	1.05460A
MAR18	----	----	1.17835A	1.17975 (.8476) - 36	----	----	1088	UNCH	1.18345
JUN18	1.18585	1.18585	1.18480	1.18595 (.8432) - 35	----	41	445 + 33	1.18920B	1.06885A
SEP18	1.19140	1.19185B	1.19135A	1.19230 (.8387) - 36	----	46	481 + 30	1.19550B	1.09010A
DEC18	----	----	1.19875A	1.19900 (.8340) - 35	----	----	28	UNCH	1.20120B
TOTAL					574	166186	449629 +	1790	

EURO FX (EU) FIXING PRICE: Sep21 1.1670500

ADDITIONAL EURO FX & CME\$INDEX -FUTURES-

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT.PRICE & PT. CHGE RECIPROCAL	RTH VOLUME	GLOBEX® VOLUME	OPEN INTEREST	---CONTRACT---	---CONTRACT---
								HIGH	LOW
BDI FUT	----	----	----						
SEP17	----	----	----				6 UNCH	1200.400B	1164.400A
TOTAL BDI FUT					0	0	6		
CHP FUT	----		----						
AUG17	----	115394B	----	3000007	----	----	1927 UNCH	.0015394B	.0014787A
SEP17	----	115377B	----	3000008	----	----	18 UNCH	.0015377B	.0014953A
TOTAL CHP FUT					0	0	1945		
CNH FUT	----								
AUG17	----	5.7686B	*6.7515A	0.0080	----	----	11 UNCH	6.9758B	6.7515A
SEP17	6.7806	5.7827B	6.7658A	0.0087	----	1	468 + 1	7.2886B	6.7638A
DEC17	6.8125	6.818B	6.8009A	0.0097	----	6	307 - 3	7.359	6.7966
MAR18	----	5.8522B	*6.8382A	0.0097	----	----	5 UNCH	7.2999B	6.8382A
TOTAL CNH FUT					0	7	791 - 2		
INR/USD FUT	----								
JUL17	155.170	55.380	155.050	0.210	----	989	579 - 116	155.500	153.570
AUG17	154.680	54.910	154.590	0.210	----	558	377 + 135	154.990B	153.030A
SEP17	----	----	----	0.240	----	----	2 UNCH	154.280B	153.450A
TOTAL INR/USD FUT					0	1547	958 + 19		
MICRO INR/USD F	155.130	55.370B	155.060A	0.210	----	79	435 + 31	155.490	153.580A
AUG17	154.890	54.900B	154.710A	0.210	----	99	67 - 67	154.990B	153.040A
TOTAL MICRO INR/USD F					0	178	502 - 36		

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---	---CONTRACT---
											HIGH	LOW
EURO FX C (EU)												
SEP17	----		----	----								
1100	----		----	----	71.60N	68.00-	36	.973	----	5	UNCH	41.80B
1120	----		----	----	52.20N	48.70-	35	.929	----	22	UNCH	50.80B
1175	----		----	----	11.10N	9.40-	17	.413	----	2	UNCH	23.50B
1190	----		----	----	6.00N	5.00-	10	.253	----	1	UNCH	18.30B
TOTAL									0	30		
MAR18	----		----	----								
1100	----		----	----	88.00N	84.90-	31	.860	----	1	UNCH	40.70B
TOTAL									0	1		
JUN18	----		----	----								
1100	----		----	----	96.30N	93.50-	28	.837	----	9	UNCH	81.50
1150	----		----	----	57.10N	55.00-	21	.675	----	1	UNCH	47.00
TOTAL									0	10		
EURO FX P (EU)												
AUG17	----		----	----								
1030	----		----	----		CAB	----	----	----	1	UNCH	.05
1055	----		----	----	0.05N	----	----	----	----	10	UNCH	1.50
1075	----		----	----	0.05N	.05 UNCH	----	----	----	1	UNCH	.25
1080	----		----	----	0.05N	.05 UNCH	----	----	----	1	UNCH	22.00B
TOTAL									0	13		
SEP17	----		----	----								
1060	----		----	----	0.10N	.10 UNCH	.005	----	----	2	UNCH	38.50B
1095	----		----	----	0.35N	.35 UNCH	.022	----	----	11	UNCH	42.70B
1100	----		----	----	0.40N	.40 UNCH	.026	----	----	1	UNCH	49.60B
1135	----		----	----	2.10N	2.50+	4	.145	----	1	UNCH	48.80B
TOTAL									0	15		

** 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.**

ADDITIONAL EUROFX & CME\$INDEX CALLS & PUTS **SETT. PRICE**

STRIKE	OPEN	RANGE	HIGH	LOW	CLOSING RANGE	SETT.PRICE & PT.CHGE.	DELTA	EXER CISES	VOLUME TRADES CLEARED	OPEN INTEREST	---CONTRACT---	---CONTRACT---
											HIGH	LOW
2EU OPT												
AUG17												
1060					(FUTURES SETT. .00)	CAB	----	----	----	43	UNCH	.00005
1065						CAB	----	----	----	1	UNCH	.00005
1070						CAB	----	----	----	4	UNCH	.00020B
1075						CAB	----	----	----	8	UNCH	.00025B
1085						CAB	----	----	----	25	UNCH	.00045B
1090					.00005N	CAB	----	----	----	40	UNCH	.00050B
1095					.00005N	CAB	----	----	----	42	UNCH	.00070B
1100					.00005N	CAB	.00005 UNCH	.001	----	1	UNCH	.00100B
1105					.00005N	.00005 UNCH	.002	----	----	25	UNCH	.00140B
1110					.00010N	.00005 - 0.00005	.005	----	----	52	UNCH	.00200B



FINAL

Table with columns: PG39 BULLETIN #140@, EURO FX & CME\$INDEX OPTIONS, Mon, Jul 24, 2017, PG39. It contains multiple sections for 2EU OPT, 3EU OPT, and 4EU OPT, detailing various option contracts with their respective prices and volumes.



FINAL

PG39 BULLETIN #140@

EURO FX & CME\$INDEX OPTIONS

Mon, Jul 24, 2017 PG39

Table with columns for contract codes (EUU OPT, OCT17), settlement dates (FUTURES SETT.), and various numerical values representing option prices and quantities. Includes a 'TOTAL' row at the end of each section.



FINAL

PG39 BULLETIN #140@		EURO FX & CME\$INDEX OPTIONS							Mon, Jul 24, 2017		PG39		
EUU OPT	EUU OPT	(FUTURES SETT.	.00)										
1265	----	----	----	.00540N	.00510	-0.00030	.138	----	82	44 +	41	.00550B	.00160
1270	----	----	----	.00490N	.00460	-0.00030	.126	----	----	32	UNCH	.00500B	.00210
1275	----	----	----	.00440N	.00410	-0.00030	.115	----	22	38	UNCH	.00450	.00160
1280	----	----	----	.00390N	.00370	-0.00020	.105	----	25	50 +	20	.00410	.00160
1285	----	----	----	.00350N	.00330	-0.00020	.095	----	----	8	UNCH	.00370B	.00160A
1290	----	----	----	.00320N	.00300	-0.00020	.087	----	27	27 +	22	.00340	.00190
1295	----	----	----	.00290N	.00270	-0.00020	.079	----	----	30	UNCH	.00300B	.00160
1300	----	----	----	.00260N	.00250	-0.00010	.073	----	----	6	UNCH	.00260	.00230A
1500	----	----	----	.00010N	.00010	UNCH	.003	----	----	76	UNCH	.00010B	.00040A
TOTAL									555	7450 +	287		
JUN18	EUU OPT	(FUTURES SETT.	.00)										
1015	----	----	----	.00180N	.00200	+0.00020	.042	----	----	15	UNCH	.00310B	.00200A
1035	----	----	----	.00260N	.00280	+0.00020	.058	----	----	3	UNCH	.00620	.00270A
1050	----	----	----	.00330N	.00360	+0.00030	.074	----	----	5	UNCH	.00820B	.00350A
1060	----	----	----	.00390N	.00430	+0.00040	.087	----	----	10	UNCH	.00970B	.00410A
1070	----	----	----	.00470N	.00510	+0.00040	.102	----	----	36	UNCH	.01150B	.00480A
1075	----	----	----	.00510N	.00550	+0.00040	.110	----	----	6	UNCH	.01250B	.00520A
1080	----	----	----	.00550N	.00600	+0.00050	.119	----	22	33 +	22	.01360B	.00570A
1085	----	----	----	.00600N	.00650	+0.00050	.128	----	----	22	UNCH	.01470B	.00620A
1090	----	----	----	.00660N	.00710	+0.00050	.139	----	----	28	UNCH	.01590B	.00670A
1095	----	----	----	.00720N	.00770	+0.00050	.150	----	10	10 +	5	.01720B	.00730A
1100	----	----	----	.00780N	.00840	+0.00060	.162	----	----	33	UNCH	.01860B	.00800A
1105	----	----	----	.00850N	.00920	+0.00070	.175	----	----	40	UNCH	.02040	.00870A
1110	----	----	----	.00930N	.01000	+0.00070	.188	----	----	21	UNCH	.02170B	.00920
1115	----	----	----	.01010N	.01090	+0.00080	.202	----	----	37	UNCH	.02380	.01020A
1120	----	----	----	.01100N	.01180	+0.00080	.217	----	----	1	UNCH	.02520B	.01110A
1125	----	----	----	.01200N	.01280	+0.00080	.232	----	----	113	UNCH	.02720B	.01210A
1130	----	----	----	.01300N	.01400	+0.00100	.249	----	2	18 +	2	.02940B	.01310
1135	----	----	----	.01420N	.01520	+0.00100	.267	----	----	11	UNCH	.03170B	.01430A
1140	----	----	----	.01540N	.01650	+0.00110	.285	----	----	50	UNCH	.03420B	.01550A
1145	----	----	----	.01670N	.01790	+0.00120	.304	----	----	22	UNCH	.03680B	.01680A
1150	----	----	----	.01810N	.01940	+0.00130	.324	----	----	22	UNCH	.03890B	.01820A
1155	----	----	----	.01960N	.02100	+0.00140	.345	----	----	11	UNCH	.04180B	.01980A
1155	----	----	----	.05370N	.05160	-0.00210	.654	----	----	11	UNCH	.04050B	.02450A
1160	----	----	----	.02120N	.02260	+0.00140	.366	----	----	72	UNCH	.04470B	.02130A
1160	----	----	----	.05030N	.04830	-0.00200	.633	----	----	62	UNCH	.04330B	.02250A
1165	----	----	----	.02290N	.02440	+0.00150	.388	----	----	22	UNCH	.04430B	.02300A
1165	----	----	----	.04710N	.04510	-0.00200	.611	----	----	11	UNCH	.04040B	.02060A
1170	----	----	----	.02470N	.02620	+0.00150	.410	----	----	18	UNCH	.04060B	.02480A
1170	----	----	----	.04400N	.04200	-0.00200	.589	----	----	26	UNCH	.03950B	.01890A
1175	----	----	----	.02670N	.02820	+0.00150	.433	----	----	41	UNCH	.04350B	.02680A
1175	----	----	----	.04100N	.03900	-0.00200	.566	----	----	41	UNCH	.04030B	.01730A
1180	----	----	----	.02880N	.03030	+0.00150	.457	----	----	20	UNCH	.04460B	.02890A
1180	----	----	----	.03820N	.03620	-0.00200	.542	----	----	15	UNCH	.03840B	.01580A
1185	----	----	----	.03550N	.03350	-0.00200	.518	----	----	14	UNCH	.03590B	.01450A
1190	----	----	----	.03350N	.03490	+0.00140	.505	----	----	3	UNCH	.04830B	.03340A
1190	----	----	----	.03300N	.03090	-0.00210	.494	----	----	36	UNCH	.03340B	.01320A
1195	----	----	----	.03610N	.03750	+0.00140	.530	----	----	9	UNCH	.04620B	.03610A
1195	----	----	----	.03060N	.02850	-0.00210	.469	----	----	22	UNCH	.03090B	.01210A
1200	----	----	----	.03880N	.04020	+0.00140	.554	----	----	12	UNCH	.04840B	.03870A
1200	----	----	----	.02840N	.02630	-0.00210	.445	----	----	47	UNCH	.02870B	.01100A
1205	----	----	----	.02630N	.02430	-0.00200	.422	----	----	22	UNCH	.02650B	.01010A
1210	----	----	----	.02430N	.02240	-0.00190	.398	----	----	55	UNCH	.02450B	.00920A
1215	----	----	----	.02240N	.02060	-0.00180	.376	----	----	12	UNCH	.02260B	.00840A
1220	----	----	----	.02070N	.01900	-0.00170	.354	----	1	45 +	1	.02080B	.00770A
1225	----	----	----	.01910N	.01740	-0.00170	.332	----	----	16	UNCH	.01920B	.00700A
1230	----	----	----	.01750N	.01600	-0.00150	.311	----	----	13	UNCH	.01770B	.00640A
1235	----	----	----	.01610N	.01470	-0.00140	.292	----	----	21	UNCH	.01630B	.00580A
1245	----	----	----	.01360N	.01240	-0.00120	.255	----	----	5	UNCH	.01370B	.00480A
1250	----	----	----	.01250N	.01130	-0.00120	.237	----	----	2	UNCH	.01260B	.00440A
1255	----	----	----	.01140N	.01040	-0.00100	.222	----	----	5	UNCH	.01150B	.00560A
1265	----	----	----	.00960N	.00880	-0.00080	.193	----	----	14	UNCH	.00970B	.00470A
1270	----	----	----	.00890N	.00800	-0.00090	.178	----	----	15	UNCH	.00890B	.00450A
1275	----	----	----	.00820N	.00740	-0.00080	.166	----	----	1	UNCH	.00810B	.00430
1285	----	----	----	.00690N	.00620	-0.00070	.143	----	----	69	UNCH	.00690B	.00420A
1300	----	----	----	.00540N	.00490	-0.00050	.116	----	----	18	UNCH	.00540B	.00380A
TOTAL									35	1342 +	30		